

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2016 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information	
For calendar plan year 2016 or fiscal plan year beginning <u>01/01/2016</u> and ending <u>12/31/2016</u>		
A This return/report is for:	<input checked="" type="checkbox"/> a multiemployer plan	<input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
	<input type="checkbox"/> a single-employer plan	<input type="checkbox"/> a DFE (specify) _____
B This return/report is:	<input type="checkbox"/> the first return/report	<input type="checkbox"/> the final return/report
	<input type="checkbox"/> an amended return/report	<input type="checkbox"/> a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.	▶ <input checked="" type="checkbox"/>	
D Check box if filing under:	<input checked="" type="checkbox"/> Form 5558	<input type="checkbox"/> automatic extension
	<input type="checkbox"/> special extension (enter description)	<input type="checkbox"/> the DFVC program

Part II	Basic Plan Information —enter all requested information	
1a Name of plan <u>WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN</u>	1b Three-digit plan number (PN) ▶	<u>001</u>
	1c Effective date of plan	<u>04/15/1955</u>
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND BOARD OF TRUSTEE</u> <u>2323 EASTLAKE AVENUE EAST</u> <u>SEATTLE, WA 98102-3305</u>	2b Employer Identification Number (EIN) <u>91-6145047</u>	2c Plan Sponsor's telephone number <u>206-329-4900</u>
	2d Business code (see instructions)	<u>484120</u>

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	10/05/2017	EDWARD LENHART
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/05/2017	CHUCK MACK
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE
Preparer's name (including firm name, if applicable) and address (include room or suite number)			Preparer's telephone number

3a Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	3b Administrator's EIN
	3c Administrator's telephone number

4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN
	4c PN

5 Total number of participants at the beginning of the plan year	5	562834
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6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d).		
a(1) Total number of active participants at the beginning of the plan year.....	6a(1)	203677
a(2) Total number of active participants at the end of the plan year	6a(2)	206500
b Retired or separated participants receiving benefits.....	6b	166311
c Other retired or separated participants entitled to future benefits	6c	176700
d Subtotal. Add lines 6a(2) , 6b , and 6c	6d	549511
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	6e	22260
f Total. Add lines 6d and 6e	6f	571771
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	6g	
h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	6h	

7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	7	1463
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8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:
1B

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)	9b Plan benefit arrangement (check all that apply)
(1) <input checked="" type="checkbox"/> Insurance	(1) <input checked="" type="checkbox"/> Insurance
(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts	(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts
(3) <input checked="" type="checkbox"/> Trust	(3) <input checked="" type="checkbox"/> Trust
(4) <input type="checkbox"/> General assets of the sponsor	(4) <input type="checkbox"/> General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

<p>a Pension Schedules</p> <p>(1) <input checked="" type="checkbox"/> R (Retirement Plan Information)</p> <p>(2) <input checked="" type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary</p> <p>(3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary</p>	<p>b General Schedules</p> <p>(1) <input checked="" type="checkbox"/> H (Financial Information)</p> <p>(2) <input type="checkbox"/> I (Financial Information – Small Plan)</p> <p>(3) <input checked="" type="checkbox"/> <u>4</u> A (Insurance Information)</p> <p>(4) <input checked="" type="checkbox"/> C (Service Provider Information)</p> <p>(5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information)</p> <p>(6) <input checked="" type="checkbox"/> G (Financial Transaction Schedules)</p>
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Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) Yes No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) Yes No

11c Enter the Receipt Confirmation Code for the 2016 Form M-1 annual report. If the plan was not required to file the 2016 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

<p style="text-align: center;">SCHEDULE A (Form 5500)</p> <p style="text-align: center; font-size: small;">Department of the Treasury Internal Revenue Service</p> <hr/> <p style="text-align: center; font-size: x-small;">Department of Labor Employee Benefits Security Administration</p> <hr/> <p style="text-align: center; font-size: x-small;">Pension Benefit Guaranty Corporation</p>	<p>Insurance Information</p> <p>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</p> <p style="text-align: center;">▶ File as an attachment to Form 5500.</p> <p>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</p>	<p>OMB No. 1210-0110</p> <hr/> <p style="font-size: 24pt;">2016</p> <hr/> <p style="text-align: center;">This Form is Open to Public Inspection</p>
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

<p>A Name of plan <u>WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN</u></p>	<p>B Three-digit plan number (PN) ▶ <u>001</u></p>	
<p>C Plan sponsor's name as shown on line 2a of Form 5500 <u>WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND BOARD OF TRUSTEE</u></p>	<p>D Employer Identification Number (EIN) <u>91-6145047</u></p>	

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
TRANSAMERICA PREMIER LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
<u>52-0419790</u>	<u>66281</u>	<u>NDA00001SC</u>		<u>01/01/2016</u>	<u>12/31/2016</u>

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid <u>0</u>	(b) Total amount of fees paid <u>0</u>
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3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II	Investment and Annuity Contract Information Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.
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4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	2262591413

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier	6b	
c Premiums due but unpaid at the end of the year	6c	
d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	

e Type of contract: (1) individual policies (2) group deferred annuity
(3) other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) deposit administration (2) immediate participation guarantee
(3) guaranteed investment (4) other ▶

b Balance at the end of the previous year	7b	
c Additions: (1) Contributions deposited during the year	7c(1)	
	7c(2)	
	7c(3)	
	7c(4)	
	7c(5)	
(6) Total additions	7c(6)	
d Total of balance and additions (add lines 7b and 7c(6))	7d	
e Deductions: (1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	
	7e(2)	
	7e(3)	
	7e(4)	
	(5) Total deductions	7e(5)
f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	

Part III Welfare Benefit Contract Information
 If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** Health (other than dental or vision)
 b Dental
 c Vision
 d Life insurance
 e Temporary disability (accident and sickness)
 f Long-term disability
 g Supplemental unemployment
 h Prescription drug
 i Stop loss (large deductible)
 j HMO contract
 k PPO contract
 l Indemnity contract
 m Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received		9a(1)	
(2) Increase (decrease) in amount due but unpaid		9a(2)	
(3) Increase (decrease) in unearned premium reserve		9a(3)	
(4) Earned ((1) + (2) - (3))			9a(4)
b Benefit charges (1) Claims paid		9b(1)	
(2) Increase (decrease) in claim reserves		9b(2)	
(3) Incurred claims (add (1) and (2))			9b(3)
(4) Claims charged			9b(4)
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention			9c(1)(H)
(2) Dividends or retroactive rate refunds. (These amounts were <input type="checkbox"/> paid in cash, or <input type="checkbox"/> credited.)			9c(2)
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			9d(1)
(2) Claim reserves			9d(2)
(3) Other reserves			9d(3)
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)			9e

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? Yes No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

<p align="center">SCHEDULE A (Form 5500)</p> <p align="center">Department of the Treasury Internal Revenue Service</p> <hr/> <p align="center">Department of Labor Employee Benefits Security Administration</p> <hr/> <p align="center">Pension Benefit Guaranty Corporation</p>	<p>Insurance Information</p> <p>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</p> <p align="center">▶ File as an attachment to Form 5500.</p> <p>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</p>	<p>OMB No. 1210-0110</p> <hr/> <p align="center">2016</p> <hr/> <p align="center">This Form is Open to Public Inspection</p>
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

<p>A Name of plan <u>WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN</u></p>	<p>B Three-digit plan number (PN) ▶ <u>001</u></p>	
<p>C Plan sponsor's name as shown on line 2a of Form 5500 <u>WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND BOARD OF TRUSTEE</u></p>	<p>D Employer Identification Number (EIN) <u>91-6145047</u></p>	

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
<u>22-1211670</u>	<u>68241</u>	<u>GA-8216</u>	<u>37854</u>	<u>01/01/2016</u>	<u>12/31/2016</u>

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid <u>0</u>	(b) Total amount of fees paid <u>0</u>
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3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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	(c) Amount	(d) Purpose	

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	(c) Amount	(d) Purpose	

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	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II	Investment and Annuity Contract Information		
Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.			
4	Current value of plan's interest under this contract in the general account at year end	4	99887706
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	2313234793
6	Contracts With Allocated Funds:		
a	State the basis of premium rates ▶ N/A		
b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount	6d	
	Specify nature of costs ▶		
e	Type of contract: (1) <input type="checkbox"/> individual policies (2) <input type="checkbox"/> group deferred annuity		
	(3) <input type="checkbox"/> other (specify) ▶		
f	If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ <input type="checkbox"/>		
7	Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)		
a	Type of contract: (1) <input type="checkbox"/> deposit administration (2) <input type="checkbox"/> immediate participation guarantee		
	(3) <input type="checkbox"/> guaranteed investment (4) <input checked="" type="checkbox"/> other ▶ PRUPAR		
b	Balance at the end of the previous year	7b	97716155
c	Additions: (1) Contributions deposited during the year	7c(1)	
	(2) Dividends and credits.....	7c(2)	
	(3) Interest credited during the year.....	7c(3)	7068945
	(4) Transferred from separate account	7c(4)	
	(5) Other (specify below)	7c(5)	595417
	▶ EXPERIENCE ADJUSTMENT		
	(6) Total additions	7c(6)	7664362
d	Total of balance and additions (add lines 7b and 7c(6))	7d	105380517
e	Deductions:		
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	
	(2) Administration charge made by carrier.....	7e(2)	
	(3) Transferred to separate account.....	7e(3)	5492811
	(4) Other (specify below)	7e(4)	
	▶		
	(5) Total deductions	7e(5)	5492811
f	Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	99887706

Part III Welfare Benefit Contract Information
 If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** Health (other than dental or vision)
 b Dental
 c Vision
 d Life insurance
 e Temporary disability (accident and sickness)
 f Long-term disability
 g Supplemental unemployment
 h Prescription drug
 i Stop loss (large deductible)
 j HMO contract
 k PPO contract
 l Indemnity contract
 m Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received		9a(1)	
(2) Increase (decrease) in amount due but unpaid		9a(2)	
(3) Increase (decrease) in unearned premium reserve		9a(3)	
(4) Earned ((1) + (2) - (3))			9a(4)
b Benefit charges (1) Claims paid		9b(1)	
(2) Increase (decrease) in claim reserves		9b(2)	
(3) Incurred claims (add (1) and (2))			9b(3)
(4) Claims charged			9b(4)
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention			9c(1)(H)
(2) Dividends or retroactive rate refunds. (These amounts were <input type="checkbox"/> paid in cash, or <input type="checkbox"/> credited.)			9c(2)
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			9d(1)
(2) Claim reserves			9d(2)
(3) Other reserves			9d(3)
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)			9e

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? Yes No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

<p style="text-align: center;">SCHEDULE A (Form 5500)</p> <p style="text-align: center; font-size: small;">Department of the Treasury Internal Revenue Service</p> <hr/> <p style="text-align: center; font-size: small;">Department of Labor Employee Benefits Security Administration</p> <hr/> <p style="text-align: center; font-size: small;">Pension Benefit Guaranty Corporation</p>	<p>Insurance Information</p> <p>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</p> <p style="text-align: center;">▶ File as an attachment to Form 5500.</p> <p>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</p>	<p>OMB No. 1210-0110</p> <hr/> <p style="font-size: 24pt;">2016</p> <hr/> <p style="text-align: center;">This Form is Open to Public Inspection</p>
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

<p>A Name of plan <u>WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN</u></p>	<p>B Three-digit plan number (PN) ▶</p>	<p><u>001</u></p>
<p>C Plan sponsor's name as shown on line 2a of Form 5500 <u>WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND BOARD OF TRUSTEE</u></p>	<p>D Employer Identification Number (EIN) <u>91-6145047</u></p>	

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
THE UNION LABOR LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
<u>13-1423090</u>	<u>69744</u>	<u>GA02147</u>		<u>01/01/2016</u>	<u>12/31/2016</u>

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

<p>(a) Total amount of commissions paid <u>37195</u></p>	<p>(b) Total amount of fees paid <u>0</u></p>
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3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
ULLICO INVESTMENT COMPANY
8403 COLESVILLE ROAD
SILVER SPRINGS, MD 20910

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
	<u>37195</u>		<u>6</u>

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
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	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II	Investment and Annuity Contract Information Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.
----------------	--

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	51901290

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier	6b	
c Premiums due but unpaid at the end of the year	6c	
d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	

e Type of contract: (1) individual policies (2) group deferred annuity
(3) other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) deposit administration (2) immediate participation guarantee
(3) guaranteed investment (4) other ▶

b Balance at the end of the previous year	7b	
--	-----------	--

c Additions: (1) Contributions deposited during the year	7c(1)	
(2) Dividends and credits.....	7c(2)	
(3) Interest credited during the year.....	7c(3)	
(4) Transferred from separate account	7c(4)	
(5) Other (specify below)	7c(5)	

(6) Total additions	7c(6)	
---------------------------	--------------	--

d Total of balance and additions (add lines 7b and 7c(6))	7d	
---	-----------	--

e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	
(2) Administration charge made by carrier.....	7e(2)	
(3) Transferred to separate account.....	7e(3)	
(4) Other (specify below)	7e(4)	

(5) Total deductions	7e(5)	
----------------------------	--------------	--

f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	
--	-----------	--

Part III Welfare Benefit Contract Information
 If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** Health (other than dental or vision)
 b Dental
 c Vision
 d Life insurance
e Temporary disability (accident and sickness)
 f Long-term disability
 g Supplemental unemployment
 h Prescription drug
i Stop loss (large deductible)
 j HMO contract
 k PPO contract
 l Indemnity contract
m Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)	
(2) Increase (decrease) in amount due but unpaid	9a(2)	
(3) Increase (decrease) in unearned premium reserve	9a(3)	
(4) Earned ((1) + (2) - (3))		9a(4)
b Benefit charges (1) Claims paid	9b(1)	
(2) Increase (decrease) in claim reserves	9b(2)	
(3) Incurred claims (add (1) and (2))		9b(3)
(4) Claims charged		9b(4)
c Remainder of premium: (1) Retention charges (on an accrual basis) --		
(A) Commissions	9c(1)(A)	
(B) Administrative service or other fees	9c(1)(B)	
(C) Other specific acquisition costs	9c(1)(C)	
(D) Other expenses	9c(1)(D)	
(E) Taxes	9c(1)(E)	
(F) Charges for risks or other contingencies	9c(1)(F)	
(G) Other retention charges	9c(1)(G)	
(H) Total retention		9c(1)(H)
(2) Dividends or retroactive rate refunds. (These amounts were <input type="checkbox"/> paid in cash, or <input type="checkbox"/> credited.)		9c(2)
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)
(2) Claim reserves		9d(2)
(3) Other reserves		9d(3)
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? Yes No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

<p>SCHEDULE A (Form 5500)</p> <p>Department of the Treasury Internal Revenue Service</p> <hr/> <p>Department of Labor Employee Benefits Security Administration</p> <hr/> <p>Pension Benefit Guaranty Corporation</p>	<p>Insurance Information</p> <p>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</p> <p>▶ File as an attachment to Form 5500.</p> <p>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</p>	<p>OMB No. 1210-0110</p> <hr/> <p>2016</p> <hr/> <p>This Form is Open to Public Inspection</p>
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

<p>A Name of plan <u>WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN</u></p>	<p>B Three-digit plan number (PN) ▶ <u>001</u></p>	
<p>C Plan sponsor's name as shown on line 2a of Form 5500 <u>WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND BOARD OF TRUSTEE</u></p>	<p>D Employer Identification Number (EIN) <u>91-6145047</u></p>	

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
<u>22-1211670</u>	<u>68241</u>	<u>GA-8217</u>	<u>571771</u>	<u>01/01/2016</u>	<u>12/31/2016</u>

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid <u>0</u>	(b) Total amount of fees paid <u>0</u>
--	---

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information
 Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	7962926612

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier

c Premiums due but unpaid at the end of the year

d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount

Specify nature of costs ▶

e Type of contract: (1) individual policies (2) group deferred annuity (3) other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) deposit administration (2) immediate participation guarantee (3) guaranteed investment (4) other ▶ FLEXIBLE FUNDING FACILITY

b Balance at the end of the previous year	7b	
c Additions: (1) Contributions deposited during the year	7c(1)	
(2) Dividends and credits.....	7c(2)	
(3) Interest credited during the year.....	7c(3)	
(4) Transferred from separate account	7c(4)	
(5) Other (specify below)	7c(5)	
▶		
(6) Total additions	7c(6)	
d Total of balance and additions (add lines 7b and 7c(6))	7d	
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	
(2) Administration charge made by carrier.....	7e(2)	
(3) Transferred to separate account.....	7e(3)	
(4) Other (specify below)	7e(4)	
▶		
(5) Total deductions	7e(5)	
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	

Part III Welfare Benefit Contract Information
 If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** Health (other than dental or vision)
 b Dental
 c Vision
 d Life insurance
e Temporary disability (accident and sickness)
 f Long-term disability
 g Supplemental unemployment
 h Prescription drug
i Stop loss (large deductible)
 j HMO contract
 k PPO contract
 l Indemnity contract
m Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received		9a(1)	
(2) Increase (decrease) in amount due but unpaid		9a(2)	
(3) Increase (decrease) in unearned premium reserve		9a(3)	
(4) Earned ((1) + (2) - (3))			9a(4)
b Benefit charges (1) Claims paid		9b(1)	
(2) Increase (decrease) in claim reserves		9b(2)	
(3) Incurred claims (add (1) and (2))			9b(3)
(4) Claims charged			9b(4)
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention			9c(1)(H)
(2) Dividends or retroactive rate refunds. (These amounts were <input type="checkbox"/> paid in cash, or <input type="checkbox"/> credited.)			9c(2)
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			9d(1)
(2) Claim reserves			9d(2)
(3) Other reserves			9d(3)
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)			9e

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.	10b

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? Yes No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE MB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	<small>OMB No. 1210-0110</small> 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan <u>WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN</u>	B Three-digit plan number (PN) ▶	<u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND BOARD OF TRUSTEE</u>	D Employer Identification Number (EIN) <u>91-6145047</u>	

E Type of plan: (1) Multiemployer Defined Benefit (2) Money Purchase (see instructions)

1a Enter the valuation date: Month 01 Day 01 Year 2016

b Assets

(1) Current value of assets
 (2) Actuarial value of assets for funding standard account

c (1) Accrued liability for plan using immediate gain methods
 (2) Information for plans using spread gain methods:

(a) Unfunded liability for methods with bases
 (b) Accrued liability under entry age normal method
 (c) Normal cost under entry age normal method.....

(3) Accrued liability under unit credit cost method

d Information on current liabilities of the plan:

(1) Amount excluded from current liability attributable to pre-participation service (see instructions)

(2) "RPA '94" information:

(a) Current liability
 (b) Expected increase in current liability due to benefits accruing during the plan year
 (c) Expected release from "RPA '94" current liability for the plan year

(3) Expected plan disbursements for the plan year

1b(1)					36288138000
1b(2)					37692694000
1c(1)					41074199000
1c(2)(a)					
1c(2)(b)					
1c(2)(c)					
1c(3)					41074199000
1d(1)					
1d(2)(a)					67081610000
1d(2)(b)					1761262000
1d(2)(c)					2681713000
1d(3)					2681713000

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE		<u>09/13/2017</u>	
	Signature of actuary		Date
	<u>PETER R. STURDIVAN</u>		<u>17-04239</u>
	Type or print name of actuary		Most recent enrollment number
	<u>MILLIMAN, INC.</u>		<u>503-227-0634</u>
	Firm name		Telephone number (including area code)
	<u>111 SW FIFTH AVENUE, SUITE 2700, PORTLAND, OR 97204</u>		
	Address of the firm		

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)

2a	36288138000
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b "RPA '94" current liability/participant count breakdown:

- (1) For retired participants and beneficiaries receiving payment.....
- (2) For terminated vested participants.....
- (3) For active participants:
 - (a) Non-vested benefits
 - (b) Vested benefits.....
 - (c) Total active
- (4) Total.....

(1) Number of participants	(2) Current liability
223971	32324534000
165920	8915217000
	3605292000
	22236567000
202940	25841859000
592831	67081610000

c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage.....

2c	54.09%
-----------	--------

3 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
02/15/2016	138997000	0	08/15/2016	150359000	0
03/15/2016	145683000	0	09/15/2016	156111000	0
04/15/2016	144081000	0	10/15/2016	148641000	0
05/15/2016	146881000	0	11/15/2016	132296000	0
06/15/2016	139987000	0	12/15/2016	126716000	0
07/15/2016	142004000	0	01/15/2017	133800000	0
Totals ▶			3(b)	1705556000	3(c)
					0

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3)).....

4a	91.8%
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b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If code is "N," go to line 5

4b	N
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c Is the plan making the scheduled progress under any applicable funding improvement or rehabilitation plan?..... Yes No

d If the plan is in critical status or critical and declining status, were any benefits reduced (see instructions)?..... Yes No

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date

4e	
-----------	--

f If the rehabilitation plan projects emergence from critical status or critical and declining status, enter the plan year in which it is projected to emerge.
If the rehabilitation plan is based on forestalling possible insolvency, enter the plan year in which insolvency is expected and check here

4f	
-----------	--

5 Actuarial cost method used as the basis for this plan year's funding standard account computations (check all that apply):

- a** Attained age normal
- b** Entry age normal
- c** Accrued benefit (unit credit)
- d** Aggregate
- e** Frozen initial liability
- f** Individual level premium
- g** Individual aggregate
- h** Shortfall
- i** Other (specify):

j If box h is checked, enter period of use of shortfall method

5j	
-----------	--

k Has a change been made in funding method for this plan year?..... Yes No

l If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval?..... Yes No

m If line k is "Yes," and line l is "No," enter the date (MM-DD-YYYY) of the ruling letter (individual or class) approving the change in funding method.....

5m	
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6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability			6a	3.28%
b Rates specified in insurance or annuity contracts	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No <input type="checkbox"/> N/A		<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No <input type="checkbox"/> N/A	
c Mortality table code for valuation purposes:				
(1) Males	6c(1)	A	A	
(2) Females	6c(2)	A	A	
d Valuation liability interest rate	6d	7.00%	7.00 %	
e Expense loading	6e	10.5%	<input type="checkbox"/> N/A	<input checked="" type="checkbox"/> N/A
f Salary scale	6f	%	<input checked="" type="checkbox"/> N/A	
g Estimated investment return on actuarial value of assets for year ending on the valuation date	6g	5.3%		
h Estimated investment return on current value of assets for year ending on the valuation date	6h	1.8%		

7 New amortization bases established in the current plan year:

(1) Type of base	(2) Initial balance	(3) Amortization Charge/Credit
1	562505000	57720000
3	2107000	216000
4	31318000	3214000

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM-DD-YYYY) of the ruling letter granting the approval	8a	
b(1) Is the plan required to provide a projection of expected benefit payments? (See the instructions.) If "Yes," attach a schedule.		<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
b(2) Is the plan required to provide a Schedule of Active Participant Data? (See the instructions.) If "Yes," attach a schedule.		<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code?		<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d If line c is "Yes," provide the following additional information:		
(1) Was an extension granted automatic approval under section 431(d)(1) of the Code?		<input type="checkbox"/> Yes <input type="checkbox"/> No
(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended	8d(2)	
(3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior to 2008) or 431(d)(2) of the Code?		<input type="checkbox"/> Yes <input type="checkbox"/> No
(4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not including the number of years in line (2))	8d(4)	
(5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension	8d(5)	
(6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under section 6621(b) of the Code for years beginning after 2007?		<input type="checkbox"/> Yes <input type="checkbox"/> No
e If box 5h is checked or line 8c is "Yes," enter the difference between the minimum required contribution for the year and the minimum that would have been required without using the shortfall method or extending the amortization base(s)	8e	

9 Funding standard account statement for this plan year:

Charges to funding standard account:

a Prior year funding deficiency, if any	9a	0
b Employer's normal cost for plan year as of valuation date	9b	890316000
c Amortization charges as of valuation date:	Outstanding balance	
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	9c(1)	673646000
(2) Funding waivers	9c(2)	0
(3) Certain bases for which the amortization period has been extended	9c(3)	0
d Interest as applicable on lines 9a, 9b, and 9c	9d	109477000
e Total charges. Add lines 9a through 9d	9e	1673439000

Credits to funding standard account:

f Prior year credit balance, if any	9f	3727967000
g Employer contributions. Total from column (b) of line 3	9g	1705556000
		Outstanding balance
h Amortization credits as of valuation date	9h	863483000
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h.....	9i	318101000
j Full funding limitation (FFL) and credits:		
(1) ERISA FFL (accrued liability FFL).....	9j(1)	10062649000
(2) "RPA '94" override (90% current liability FFL)	9j(2)	25484968000
(3) FFL credit	9j(3)	
k (1) Waived funding deficiency		
(2) Other credits.....	9k(1)	
	9k(2)	
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)	9l	5851163000
m Credit balance: If line 9l is greater than line 9e, enter the difference	9m	4177724000
n Funding deficiency: If line 9e is greater than line 9l, enter the difference.....	9n	

9o Current year's accumulated reconciliation account:

(1) Due to waived funding deficiency accumulated prior to the 2016 plan year.....	9o(1)	0
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:		
(a) Reconciliation outstanding balance as of valuation date	9o(2)(a)	0
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a)).....	9o(2)(b)	0
(3) Total as of valuation date.....	9o(3)	0

10 Contribution necessary to avoid an accumulated funding deficiency. (See instructions.) **10**

11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions. Yes No

SCHEDULE C (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2016 This Form is Open to Public Inspection.
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For calendar plan year 2016 or fiscal plan year beginning **01/01/2016** and ending **12/31/2016**

A Name of plan WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND BOARD OF TRUSTEE	D Employer Identification Number (EIN) 91-6145047	

Part I Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... Yes No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

NORTHWEST ADMINISTRATORS, INC

91-0680697

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 12 15 50	NONE	57508219	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

PRUDENTIAL INSURANCE CO

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 28 50 51 72	NONE	45023682	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	1979133	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

CAMDEN ASSET MANAGEMENT, LP

95-4319164

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	12031604	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	113898	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

UBS REALTY INVESTORS LLC

06-1452020

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 28	NONE	7906784	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

ALAN D. BILLER & ASSOCIATES, INC

94-2854958

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50 17 28	NONE	6831966	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

INVESCO TRUST COMPANY

46-3793325

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 28	NONE	3763787	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

WHITE OAK GLOBAL ADVISORS, LLC

26-0340395

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	3516667	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

INTECH INVESTMENT MANAGEMENT LLC

01-0614895

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 28	NONE	3259902	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

FOREST INVESTMENT ASSOCIATES LP

58-1678729

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	2762041	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BRIDGEWATER ASSOCIATES, LP

27-1437501

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	2543337	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

MARTINGALE ASSET MANAGEMENT, LP

04-2956583

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	2134168	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

ORACLE AMERICA, INC

94-2805249

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 16	NONE	1868433	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

TRUCKER HUSS, APC

94-3216063

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 29 99	NONE	1855205	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	81818	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

ARROWSTREET CAPITAL LP

04-3472863

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1550702	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

MILLIMAN, INC

91-0675641

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50 17	NONE	1491669	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BNY MELLON

25-6078093

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1388538	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

ANALYTIC INVESTORS, LLC

95-2665790

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1315543	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

HANCOCK NATURAL RESOURCE GROUP

04-3254942

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1265496	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

MERRILL LYNCH PIERCE FENNER SMITH

13-5674085

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	1204632	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

COVINGTON & BURLING LLP

53-0188411

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 36 50	NONE	1149656	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

OAKTREE CAPITAL MANAGEMENT LP

26-0189082

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	NONE	1082776	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	5659184	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

UBS SECURITIES LLC

13-3873456

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 33	NONE	994182	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

BLACKROCK FINANCIAL MANAGEMENT INC

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 28	NONE	928919	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

MACKAY SHIELDS LLC

13-5582869

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 72 51	NONE	910452	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	182090	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

TRANSAMERICA PREMIER LIFE INSURANCE

52-0419790

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	791367	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

WELLINGTON MANAGEMENT COMPANY LLC

04-2683227

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	735450	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	21192	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

REID, MCCARTHY, BALLEW & LEAHY, LLP

91-0749971

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	682960	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

JP MORGAN CLEARING CORP

13-3604093

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 33	NONE	588965	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

THE BANK OF NEW YORK MELLON

13-5160382

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	573035	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

GOLDEN CAPITAL MANAGEMENT, LLC

56-2210064

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68 51	NONE	537383	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	47608	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

P.F. SCHMIDT CONSULTING LLC

47-4531855

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	414502	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

LINDQUIST LLP

52-2385296

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 10	NONE	346617	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

THE UNION LABOR LIFE INSURANCE COMP

13-1423090

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 72	NONE	346004	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	51394	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BARCLAYS CAPITAL INC
701 5TH AVE
STE 7101
SEATTLE, WA 98104

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	344343	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

CHUCK MACK & ASSOC - CO-CHAIR CORP
SUITE 323
2440 CAMINO RAMON
SAN RAMON, CA 94583

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	CORP: CO-CHAIR/TTEE SVCS	327633	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

EDWARD R. LENHART CO-CHAIR CORP
SUITE 1300
114TH AVE SE
BELLEVUE, WA 98004

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	CORP: CO-CHAIR/TTEE SVCS	302182	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

PERKINS COIE LLP

91-0591206

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	290236	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

SG AMERICAS SECURITIES LLC

13-3557071

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	280153	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

SCHRODER INVESTMENT NORTH AMERICA

13-4064414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	200240	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

CREDIT SUISSE

13-1898818

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	183088	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

IMAGENET LLC

47-0885172

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50	NONE	165313	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

DEUTSCHE BK SECS INC

13-2730828

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	165245	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

MORGAN STANLEY & CO INC

13-2655998

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	156772	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

GOLDMAN SACHS & CO

13-5108880

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 33	NONE	154995	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

CHUCK MACK & ASSOC-COCHR OFF EXP

27-0707784

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	CORP: CO-CHAIR/TTEE SVCS	151226	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

INVESTMENT TECHNOLOGY GROUP

95-4339369

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	149253	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

BERNSTEIN SANFORD C & CO

13-4132953

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	119358	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

INSTINET CORP

12-0596491

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 33	NONE	107851	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

SOLID OBJECT SOFTWARE LLC

47-5685105

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 49	NONE	103530	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

ROBERT F. MAY COMPANY

84-0683173

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	99660	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

EDWARD R. LENHART COCHR OFF EXP

47-5671956

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 16	CORP: CHAIRMAN/TTEE SVCS	99636	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

WELLS FARGO BANK N.A.

94-1347393

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	91957	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

DATALINK CORPORATION

41-0856543

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	70002	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

KAYE-SMITH

93-0523003

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
36 50	NONE	64977	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

LEXISNEXIS RISK SOLUTIONS FL INC

41-1815880

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	63601	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

DELL MARKETING L.P.

74-2616805

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	53395	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

K&H PRINTERS LITHOGRAPHERS, INC

91-0531929

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	50540	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

JEFFERIES & CO INC

95-2622900

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 33	NONE	50023	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

CAP INSTL SVCS INC-EQUITIES

75-1565705

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	48061	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

RBC CAPITAL MARKETS

41-1416330

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	45882	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

ROSENBLATT SECURITIES LLC

13-2975865

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	44720	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

WEEDEN & CO

13-3364318

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	41251	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

CITIGROUP GBL MKTS INC

11-2418191

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	36053	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

OSI CONSULTING, INC

95-4844560

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	36000	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

COWEN AND COMPANY LLC

599 LEXINGTON AVE
20TH FLOOR
NEW YORK, NY 10022

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	29933	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

SERENA SOFTWARE, INC

94-2669809

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 49	NONE	23858	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

USSI INC

86-0790695

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50	NONE	21420	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

IMAGE ACCESS CORP

22-2762602

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	20347	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

STIFEL NICOLAUS & CO INC

43-0538770

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	19000	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BEESON, TAYER & BODINE, APC

94-3126136

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	17130	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

JOSEPH F. HODGE

14685 JUNIPER STREET
WESTMINSTER, CA 92683-5488

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	EMPLOYER TRUSTEE	14833	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

MARK SCHWARTZ

SUITE 4000
1001 FANNIN STREET
HOUSTON, TX 77002-6711

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 20	EMPLOYER TRUSTEE	14138	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

GLACIER STENOGRAPHIC REPORTERS, INC

92-0167825

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	13849	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

TRANSPERFECT TRANSLATIONS INTERNATI

13-3686771

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	13835	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

ROBERT E. WRIGHTSON

#210
18160 COTTONWOOD DRIVE,
SUNRIVER, OR 97707-9317

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	EMPLOYER TRUSTEE	13775	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

ADVANCED SYSTEM CONCEPTS, INC

22-2368438

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	12577	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

DAVE HAWLEY

3540 SOUTH MARKET STREET
REDDING, CA 96001-3820

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	UNION TRUSTEE	12394	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

NEIL J. FINERTY

8437 RADCLIFF ROAD
TINLEY PARK, IL 60487-2155

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	EMPLOYER TRUSTEE	11800	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

PERSHING LLC

13-2741729

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	11736	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

JOHN F. SILVA

2212 NE ANDRESEN ROAD
VANCOUVER, WA 98661-7308

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	UNION TRUSTEE	11595	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

CHRIS LANGAN

BLDG 1 5TH FLOOR
55 GLENLAKE PARKWAY NE
ATLANTA, GA 30328-3474

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	EMPLOYER TRUSTEE	11232	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

KNIGHT CLEARING SERVICES LLC

545 WASHINGTON BLVD
JERSEY CITY, NJ 07310

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	10682	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

RICK E. PORTER

26111 N 54TH LANE
PHOENIX, AZ 85083-1232

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	EMPLOYER TRUSTEE	10216	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

BTIG LLC

04-3695739

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	10129	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

SCOTT A. SULLIVAN
 SUITE 305
 14675 INTERURBAN AVE SOUTH
 TUKWILA, WA 98168-4614

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	UNION TRUSTEE	9712	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

DAVID J. MACKENZIE
 SUITE 334
 11693 SAN VICENTE BOULEVARD
 LOS ANGELES, CA 90049-5105

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	EMPLOYER TRUSTEE	9441	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

RICK HICKS
 SUITE 303
 14675 INTERURBAN AVE SOUTH
 TUKWILA, WA 98168-4614

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	UNION TRUSTEE	9124	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

ROME A. ALOISE

7750 PARDEE LANE
OAKLAND, CA 94577-3247

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	UNION TRUSTEE	8713	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

RICHARD D. COX

PO BOX 1958
DANVILLE, CA 94526

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	EMPLOYER TRUSTEE	7793	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

RAYMOND JAMES & ASSOC INC

59-1237041

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	7235	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

STEVEN P. VAIRMA

SUITE 3A
10 LAKESIDE LANE
DENVER, CO 80212-7430

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	UNION TRUSTEE	6990	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

JAMES R. HAM

7573 E ENDEMONT COURT
ANAHEIM HILLS, CA 92808-1466

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	EMPLOYER TRUSTEE	6856	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

NATIONAL FINL SVCS CORP

11 W 42ND ST
NEW YORK, NY 10036

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	6622	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

TONY L. ANDREWS

1870 NE 162ND AVENUE
PORTLAND, OR 97230-5642

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	UNION TRUSTEE	5850	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

BAIRD, ROBERT W & CO INC

39-6037917

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	5798	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

GUZMAN & COMPANY

59-2764363

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	5537	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

WILLIAM R. BLYTH
 SUITE 500
 9399 W HIGGINS ROAD
 ROSEMONT, IL 60018-4992

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	EMPLOYER TRUSTEE	5356	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

S & A HORN LIMITED

94-3249244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 53 50	NONE	269	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	152506	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

GENSTAR CAPITAL PARTNERS LLC

36-4810731

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	16711328	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

ENCAP EQUITY FUND IX GP, LP

90-0899127

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	14663867	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

LONE STAR GLOBAL ACQUISITIONS, LTD

75-2787141

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	11388858	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

JP MORGAN INVESTMENT MANAGEMENT INC

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	7905888	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

MONARCH ALTERNATIVE CAPITAL LP

37-1424923

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	5802082	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

GREENBRIAR EQUITY GROUP LLC

13-4089194

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	5149852	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

INDUSTRY FUNDS MANAGEMENT PTY LTD

26TH FLOOR
114 WEST 47TH STREET
NEW YORK, NY 10036

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	4819433	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

ENCAP EQUITY FUND X GP, LP

47-2711804

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	4657297	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

GI MANAGER LP

56-2526642

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	4012748	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

ENERVEST, LTD

76-0378595

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	3890957	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

HUDSON ADVISORS LLC

75-2578511

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
72	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	3838616	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

GOLDPOINT PARTNERS, LLC

13-5582869

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	3215831	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

EIG MANAGEMENT COMPANY, LLC

27-2767147

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	2661476	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

UBS INTL INFRASTRUCTURE FUND GP CAY

45 MARKET STREET GARDENIA COURT
GRAND CAYMAN, CAYMAN ISLANDS KY1-1104 KY

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	2446785	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

ENTRUST CAPITAL MANAGEMENT LP

80-0671475

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	2408785	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

HARBOURVEST PARTNERS LP

74-3130888

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	2330143	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

TRILANTIC CAPITAL MANAGEMENT LP

26-4600829

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	2146339	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

CENTERBRIDGE ADVISORS III, LLC

36-4793828

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	2097920	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

WATERFALL ASSET MANAGEMENT LLC

20-2421778

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	2066948	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

CRESCENT CAPITAL GROUP LP

27-2698206

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	2047862	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

ENCAP EQUITY FUND VIII GP, LP

27-2032431

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	1841301	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

AUDAX MANAGEMENT COMPANY (NY) LLC

04-3525044

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	1833477	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

POMONA MANAGEMENT LLC

13-3840977

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	1662693	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

PACIFIC INVESTMENT MGMT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	1577977	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

PANTHEON VENTURES US LP

27-2278613

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	1536017	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

MACQUARIE INFRASTRUCTURE REAL ASSET 125 WEST 55TH STREET
NEW YORK, NY 10019

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	1512845	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

WP GLOBAL PARTNERS INC

20-2847722

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	1508448	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

SELENE INVESTMENT PARTNERS II LLC

27-3786602

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	1264468	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

CENTERBRIDGE ADVISORS II, LLC

27-3060659

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	1249783	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

AUDAX MANAGEMENT COMPANY LLC

04-3477377

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	1236286	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

PARTNERS GROUP CAYMAN MANAGEMENT II

98-1237298

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	1123351	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

WCTPT CHOICE LTD

1 WAVERLEY PLACE, UNION STREET
ST. HELIER, JERSEY JE1 1SG JE

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	1095137	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

AUDAX CREDIT OPPORTUNITIES BUSINESS

26-0602895

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	995460	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

WP GLOBAL PARTNERS LLC

46-3077038

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	961555	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

THOMA BRAVO, LLC

26-1416963

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	835582	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

LANDMARK EQUITY ADVISORS LLC

06-1519082

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	827899	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

PARTNERS GROUP MANAGEMENT VI LTD

PO BOX 477 TUDOR HOUSE LE BORDAGE
ST. PETER PORT, GUERNSEY GY16BD GG

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	788330	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

YUCAIPA ALLIANCE MANAGEMENT, LLC

04-3626959

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	771800	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

MC CREDIT PARTNERS LP

46-2738205

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	602577	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

ENTRUST PARTNERS LLC

13-4021839

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	581529	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

INNOVATUS CAPITAL PARTNERS, LLC

47-5408253

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	500375	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

DOVER VIII ASSOCIATES LP

30-0692313

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	464225	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

BLACKROCK INVESTMENT MGMT, LLC

20-5319476

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	445371	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

DOVER VII ASSOCIATES LP

74-3234905

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	342999	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

HAMILTON LANE ADVISORS, LLC

23-2962336

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	312272	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

DOVER VII AIV ASSOCIATES LP

98-1007334

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	132328	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

INVESCO ADVISORS INC

58-1707262

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
68	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	110650	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

TA ASSOCIATES SDF IV GP, LP

30-0865031

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	78460	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

THEODORE LIFTMAN INSURANCE, INC

04-2629666

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
53	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	62040	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

AMERICAN ARBITRATION ASSOCIATION

13-0429745

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	17125	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes <input type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes <input type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
ENCAP EQUITY FUND IX GP, LP	52	14663867
(d) Enter name and EIN (address) of source of indirect compensation ENCAP ENERGY CAPITAL FUND IX, LP 80-0860738	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.50% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 GENSTAR CAPITAL MANAGEMENT LLC	52	11079679
(d) Enter name and EIN (address) of source of indirect compensation GENSTAR CAPITAL PARTNERS VI, L.P. 80-0690808	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.75% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 LONE STAR GLOBAL ACQUISITIONS, LTD	52	6285230
(d) Enter name and EIN (address) of source of indirect compensation LONE STAR FUND IX U.S. L.P. 46-4793904	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.05% OF COMMITTED CAPITAL	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
GENSTAR CAPITAL MANAGEMENT LLC	52	5631649
(d) Enter name and EIN (address) of source of indirect compensation GENSTAR CAPITAL PARTNERS VII, L.P. 47-4181314	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.75% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 GREENBRIAR EQUITY GROUP LLC	52	5149852
(d) Enter name and EIN (address) of source of indirect compensation GREENBRIAR EQUITY FUND III L.P. 46-1549910	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 2.00% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 INDUSTRY FUNDS MANAGEMENT PTY LTD	52	4819433
(d) Enter name and EIN (address) of source of indirect compensation IFM GLOBAL INFRASTRUCTURE US LP 75-3267504	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.97% ON INVESTOR'S SHARE OF PARTNERSHIP'S NET ASSETS UP TO \$300MM, 0.85% ON EXCESS	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
ENCAP EQUITY FUND X GP, LP	52	4657297
(d) Enter name and EIN (address) of source of indirect compensation ENCAP ENERGY CAPITAL FUND X, L.P. 47-2732735	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.50% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 GI MANAGER L.P.	52	4012748
(d) Enter name and EIN (address) of source of indirect compensation GI PARTNERS FUND IV L.P. 90-0905243	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.75% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 LONE STAR GLOBAL ACQUISITIONS, LTD	52	3733556
(d) Enter name and EIN (address) of source of indirect compensation LONE STAR REAL ESTATE FUND III U.S. 46-2967172	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.10% OF COMMITTED CAPITAL	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
JP MORGAN INVESTMENT MANAGEMENT INC	52	3435078
(d) Enter name and EIN (address) of source of indirect compensation JP MORGAN US CORPORATE FINANCE IV 22-3980387	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.90% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 JP MORGAN INVESTMENT MANAGEMENT INC	52	3335592
(d) Enter name and EIN (address) of source of indirect compensation JP MORGAN IIF ERISA LP 20-5968009	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.90% OF INVESTED CAPITAL	
(a) Enter service provider name as it appears on line 2 ENERVEST, LTD	52	3000000
(d) Enter name and EIN (address) of source of indirect compensation ENERVEST ENERGY INST. FD XIV-A, LP 47-2575103	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 2.00% OF COMMITTED CAPITAL	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
MONARCH ALTERNATIVE CAPITAL LP	52	2895409
(d) Enter name and EIN (address) of source of indirect compensation MONARCH CAPITAL PTNRS OFFSHORE III 98-1148405	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.66% OF LESSER OF INVESTED CAPITAL AND COMMITMENT	
(a) Enter service provider name as it appears on line 2 UBS INTL. INFRASTRUCTURE FD. GP CAY	52	2446785
(d) Enter name and EIN (address) of source of indirect compensation UBS INTERNATIONAL INFRASTRUCTURE US 98-0597490	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.50% OF INVESTED CAPITAL, NET OF REBATES	
(a) Enter service provider name as it appears on line 2 ENTRUST CAPITAL MANAGEMENT LP	52	2408785
(d) Enter name and EIN (address) of source of indirect compensation ENTRUST ACTIVIST MANAGERS, L.P. 46-1051612	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.00% OF CAPITAL BALANCE PLUS 1.25% OF CO-INVESTMENT ACCOUNT BALANCE	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
TRILANTIC CAPITAL MANAGEMENT LP	52	2146339
(d) Enter name and EIN (address) of source of indirect compensation TRILANTIC CAPITAL PARTNERS V, LP 45-3645729	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.50% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 CENTERBRIDGE ADVISORS III, LLC	52	2097920
(d) Enter name and EIN (address) of source of indirect compensation CENTERBRIDGE CAPITAL PARTNERS III 61-1742348	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.50% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 CRESCENT CAPITAL GROUP LP	52	2047862
(d) Enter name and EIN (address) of source of indirect compensation CRESCENT MEZZANINE PARTNERS VIB, LP 80-0790681	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.50% OF COMMITTED CAPITAL	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
OAKTREE CAPITAL MANAGEMENT LP	52	2000001
(d) Enter name and EIN (address) of source of indirect compensation OAKTREE ENHANCED INCOME FUND II LP 46-4870866	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 2.00% OF NET ASSET VALUE	
(a) Enter service provider name as it appears on line 2 OAKTREE CAPITAL MANAGEMENT LP	52	1973195
(d) Enter name and EIN (address) of source of indirect compensation OAKTREE SPECIAL SITUATIONS FUND, LP 98-1084550	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.60% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 PRUDENTIAL INSURANCE CO.	72	1963864
(d) Enter name and EIN (address) of source of indirect compensation PRISA 22-1211670	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. OTHER INVESTMENT FEES	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
MONARCH ALTERNATIVE CAPITAL LP	52	1859388
(d) Enter name and EIN (address) of source of indirect compensation MONARCH CAPITAL PARTNERS III LP 46-4422724	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.66% OF LESSER OF INVESTED CAPITAL AND COMMITMENT	
(a) Enter service provider name as it appears on line 2 ENCAP EQUITY FUND VIII GP, LP	52	1841301
(d) Enter name and EIN (address) of source of indirect compensation ENCAP ENERGY CAPITAL FUND VIII, L.P 27-2032518	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.50% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 AUDAX MANAGEMENT COMPANY (NY), LLC	52	1833477
(d) Enter name and EIN (address) of source of indirect compensation AUDAX SENIOR DEBT (WCTPT), LLC 45-4126236	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.70% OF INVESTED CAPITAL	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
GOLDPOINT PARTNERS, LLC	52	1800190
(d) Enter name and EIN (address) of source of indirect compensation NYLCAP MEZZ PARTNERS III PARALLEL 36-4713823	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.90% OF INVESTED CAPITAL	
(a) Enter service provider name as it appears on line 2 POMONA MANAGEMENT LLC	52	1662693
(d) Enter name and EIN (address) of source of indirect compensation POMONA CAPITAL VIII, L.P. 46-0715295	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.00% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 PACIFIC INVESTMENT MGMT CO	52	1577977
(d) Enter name and EIN (address) of source of indirect compensation PIMCO INCOME FUND 20-8552950	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. ESTIMATED MANAGEMENT FEES EQUAL TO 0.45% OF ENDING MARKET VALUE	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
MACQUARIE INFRASTRUCTURE REAL ASSET	52	1512845
(d) Enter name and EIN (address) of source of indirect compensation IFM GLOBAL INFRASTRUCTURE US LP 75-3267504	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. OTHER INVESTMENT MANAGEMENT SERVICES	
(a) Enter service provider name as it appears on line 2 EIG MANAGEMENT COMPANY, LLC	52	1459906
(d) Enter name and EIN (address) of source of indirect compensation ENERGY FUND XV-A, L.P. 27-2688983	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.25% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 OAKTREE CAPITAL MANAGEMENT LP	52	1268299
(d) Enter name and EIN (address) of source of indirect compensation OAKTREE ENHANCED INCOME FUND LP 46-1092614	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.50% OF NET ASSET VALUE	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
SELENE INVESTMENT PARTNERS II, LLC	52	1264468
(d) Enter name and EIN (address) of source of indirect compensation SELENE RESIDENTIAL MORTGAGE OPP II 27-3786681	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.31% OF INVESTED CAPITAL	
(a) Enter service provider name as it appears on line 2 CENTERBRIDGE ADVISORS II, LLC	52	1249783
(d) Enter name and EIN (address) of source of indirect compensation CENTERBRIDGE CAPITAL PARTNERS II 27-3060225	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.25% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 AUDAX MANAGEMENT COMPANY, LLC	52	1236286
(d) Enter name and EIN (address) of source of indirect compensation AUDAX PRIVATE EQUITY FUND V-A, LP 47-4416548	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 2.00% OF COMMITTED CAPITAL	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HARBOURVEST PARTNERS LP	52	1234017
(d) Enter name and EIN (address) of source of indirect compensation DOVER STREET VIII L.P. 45-2593305	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.25% OF ADJUSTED CAPITAL COMMITMENTS	
(a) Enter service provider name as it appears on line 2 EIG MANAGEMENT COMPANY, LLC	52	1201570
(d) Enter name and EIN (address) of source of indirect compensation ENERGY FUND XVI, L.P. 46-2825629	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.25% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 PARTNERS GROUP CAYMAN MANAGEMENT II	52	1123351
(d) Enter name and EIN (address) of source of indirect compensation PARTNERS GROUP WCTPT EM 2011, L.P. 98-1077453	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.15% OF COMMITTED CAPITAL	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HARBOURVEST PARTNERS LP	52	1096126
(d) Enter name and EIN (address) of source of indirect compensation DOVER STREET VII L.P. 74-3234906	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.25% OF ADJUSTED CAPITAL COMMITMENTS	
(a) Enter service provider name as it appears on line 2 WCTPT CHOICE LTD	52	1095137
(d) Enter name and EIN (address) of source of indirect compensation WCTPT CHOICE L.P. 27-1883850	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.85% OF ACTIVELY INVESTED CAPITAL	
(a) Enter service provider name as it appears on line 2 HUDSON ADVISORS LLC	72	1089796
(d) Enter name and EIN (address) of source of indirect compensation LONE STAR FUND IX U.S. L.P. 46-4793904	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. OTHER INVESTMENT MANAGEMENT SERVICES	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
WATERFALL ASSET MANAGEMENT LLC	52	1075852
(d) Enter name and EIN (address) of source of indirect compensation WATERFALL VICTORIA ERISA FUND, LTD 98-0679890	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.30% OF NET ASSET VALUE	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
MONARCH ALTERNATIVE CAPITAL LP	52	1047285
(d) Enter name and EIN (address) of source of indirect compensation MONARCH DEBT RECOVERY FUND LP 37-1424922	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.50% OF NET ASSET VALUE	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
GOLDPOINT PARTNERS, LLC	52	1040641
(d) Enter name and EIN (address) of source of indirect compensation NYLCAP SELECT MANAGER FUND II LP 45-1620735	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.75% OF COMMITTED CAPITAL	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
AUDAX CREDIT OPPORTUNITIES BUSINESS	52	995460
(d) Enter name and EIN (address) of source of indirect compensation AUDAX SENIOR DEBT (WCTPT), LLC 45-4126236	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. PERFORMANCE INCENTIVE FEE 10% OF NET PROFITS	
(a) Enter service provider name as it appears on line 2 HUDSON ADVISORS LLC	72	918496
(d) Enter name and EIN (address) of source of indirect compensation LONE STAR REAL ESTATE FUND IV U.S. 36-4801649	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. OTHER INVESTMENT MANAGEMENT SERVICES	
(a) Enter service provider name as it appears on line 2 ENERVEST, LTD	52	890957
(d) Enter name and EIN (address) of source of indirect compensation ENERVEST ENERGY INST. FD XIII-C, LP 80-0854716	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 2.00% OF COMMITTED CAPITAL	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LONE STAR GLOBAL ACQUISITIONS, LTD	52	865478
(d) Enter name and EIN (address) of source of indirect compensation LONE STAR REAL ESTATE FUND IV U.S. 36-4801649	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.10% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 JP MORGAN INVESTMENT MANAGEMENT INC	52	849153
(d) Enter name and EIN (address) of source of indirect compensation JP MORGAN US CORPORATE FINANCE V 80-0967622	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.90% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 WP GLOBAL PARTNERS INC	52	846577
(d) Enter name and EIN (address) of source of indirect compensation COREALPHA PEP III LP 26-3545254	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.60% OF INVESTED CAPITAL	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
THOMA BRAVO, LLC	52	835582
(d) Enter name and EIN (address) of source of indirect compensation THOMA BRAVO FUND XII LP 81-1256412	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.50% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 WATERFALL ASSET MANAGEMENT LLC	52	821772
(d) Enter name and EIN (address) of source of indirect compensation SUTHERLAND REIT HOLDINGS LP 98-1145869	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.50% OF NET ASSET VALUE	
(a) Enter service provider name as it appears on line 2 HUDSON ADVISORS LLC	72	808993
(d) Enter name and EIN (address) of source of indirect compensation LONE STAR FUND VIII U.S. L.P. 99-0384770	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. OTHER INVESTMENT MANAGEMENT SERVICES	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
PANTHEON VENTURES US LP	52	798971
(d) Enter name and EIN (address) of source of indirect compensation PANTHEON GLOBAL SECONDARY FUND IV 26-3872534	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.90% ON COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 PARTNERS GROUP MANAGEMENT VI LTD	52	788330
(d) Enter name and EIN (address) of source of indirect compensation PARTNERS GROUP SECONDARY 2008, LP 98-0576320	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.911 % OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 YUCAIPA ALLIANCE MANAGEMENT, LLC	52	756506
(d) Enter name and EIN (address) of source of indirect compensation YUCAIPA AMERICAN ALLIANCE FD II, LP 26-2119907	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.25% OF INVESTED CAPITAL	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
PANTHEON VENTURES US LP	52	737046
(d) Enter name and EIN (address) of source of indirect compensation PANTHEON USA FUND VIII, LP 26-1269055	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.75% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 WP GLOBAL PARTNERS INC	52	661871
(d) Enter name and EIN (address) of source of indirect compensation COREALPHA PEP II LP 30-0428518	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.60% OF INVESTED CAPITAL	
(a) Enter service provider name as it appears on line 2 LANDMARK EQUITY ADVISORS LLC	52	645326
(d) Enter name and EIN (address) of source of indirect compensation LANDMARK EQUITY PARTNERS XIV, LP 90-0409803	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.00% OF COMMITTED CAPITAL	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LLC	72	625774
(d) Enter name and EIN (address) of source of indirect compensation LONE STAR REAL ESTATE FUND III U.S. 46-2967172	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. OTHER INVESTMENT MANAGEMENT SERVICES	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
MC CREDIT PARTNERS LP	52	602577
(d) Enter name and EIN (address) of source of indirect compensation MC CREDIT FUND I LP 46-2774118	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.50% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
ENTRUST PARTNERS LLC	52	581529
(d) Enter name and EIN (address) of source of indirect compensation ENTRUST ACTIVIST MANAGERS, L.P. 46-1051612	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.00% OF CAPITAL BALANCE PLUS 1.25% OF CO-INVESTMENT ACCOUNT BALANCE	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
INNOVATUS CAPITAL PARTNERS, LLC	52	500375
(d) Enter name and EIN (address) of source of indirect compensation INNOVATUS FLAGSHIP FUND I LP 47-5227811	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.00% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 DOVER VIII ASSOCIATES LP	52	464225
(d) Enter name and EIN (address) of source of indirect compensation DOVER STREET VIII L.P. 45-2593305	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. INVESTMENT MANAGEMENT FEES	
(a) Enter service provider name as it appears on line 2 BLACKROCK INVESTMENT MGMT., LLC	52	445371
(d) Enter name and EIN (address) of source of indirect compensation VESEY STREET FUND IV ERISA, L.P. 87-0811953	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.75% OF COMMITTED CAPITAL	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LONE STAR GLOBAL ACQUISITIONS, LTD	52	435484
(d) Enter name and EIN (address) of source of indirect compensation LONE STAR FUND X U.S. L.P. 38-4003899	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.30% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 OAKTREE CAPITAL MANAGEMENT LP	52	417689
(d) Enter name and EIN (address) of source of indirect compensation OAKTREE ENHANCED INCOME FUND III LP 47-3429167	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 2.00% OF NET ASSET VALUE	
(a) Enter service provider name as it appears on line 2 WP GLOBAL PARTNERS LLC	52	392938
(d) Enter name and EIN (address) of source of indirect compensation COREALPHA PEP CO-INVESTMENT FUND IV 32-0415500	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.00% OF COMMITTED CAPITAL	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
GOLDPOINT PARTNERS, LLC	52	375000
(d) Enter name and EIN (address) of source of indirect compensation GOLDPOINT PARTNERS SELECT MGR III 98-1230148	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.50% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 DOVER VII ASSOCIATES LP	52	342999
(d) Enter name and EIN (address) of source of indirect compensation DOVER STREET VII L.P. 74-3234906	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. INVESTMENT MANAGEMENT FEES	
(a) Enter service provider name as it appears on line 2 HAMILTON LANE ADVISORS, LLC	52	312272
(d) Enter name and EIN (address) of source of indirect compensation HAMILTON LANE CAPITAL OPPORTUNITIES 74-3218646	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.41% OF INVESTED CAPITAL	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
WP GLOBAL PARTNERS LLC	52	287367
(d) Enter name and EIN (address) of source of indirect compensation COREALPHA PEP FUND IV LP 32-0415484	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.75% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 WP GLOBAL PARTNERS LLC	52	281250
(d) Enter name and EIN (address) of source of indirect compensation COREALPHA PEP IV LP 81-1502312	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.60% OF INVESTED CAPITAL	
(a) Enter service provider name as it appears on line 2 HUDSON ADVISORS LLC	72	234870
(d) Enter name and EIN (address) of source of indirect compensation LONE STAR FUND VII U.S. L.P. 30-0567940	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. OTHER INVESTMENT MANAGEMENT SERVICES	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LANDMARK EQUITY ADVISORS LLC	52	182573
(d) Enter name and EIN (address) of source of indirect compensation LANDMARK EQUITY PARTNERS XIII, LP 20-3616351	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.00% OF REPORTED VALUE	
(a) Enter service provider name as it appears on line 2 MACKAY SHIELDS LLC	72	182090
(d) Enter name and EIN (address) of source of indirect compensation MCMORGAN & COMPANY LLC 52-2334338	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. OTHER INVESTMENT MANAGEMENT SERVICES	
(a) Enter service provider name as it appears on line 2 WATERFALL ASSET MANAGEMENT LLC	52	169324
(d) Enter name and EIN (address) of source of indirect compensation SUTHERLAND OP HOLDINGS I LTD 98-1146085	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.50% OF NET ASSET VALUE	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
JP MORGAN INVESTMENT MANAGEMENT INC	52	160875
(d) Enter name and EIN (address) of source of indirect compensation JP MORGAN VENTURE CAPITAL IV FUND 22-3980385	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.10% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 HUDSON ADVISORS LLC	72	142161
(d) Enter name and EIN (address) of source of indirect compensation LONE STAR FUND X U.S. L.P. 38-4003899	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. OTHER INVESTMENT MANAGEMENT SERVICES	
(a) Enter service provider name as it appears on line 2 DOVER VII AIV ASSOCIATES LP	52	132328
(d) Enter name and EIN (address) of source of indirect compensation DOVER STREET VII AIV L.P. 98-1007458	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. INVESTMENT MANAGEMENT FEES	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
JP MORGAN INVESTMENT MANAGEMENT INC	52	125190
(d) Enter name and EIN (address) of source of indirect compensation JP MORGAN VENTURE CAPITAL V FUND 46-5262063	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.90% OF COMMITTED CAPITAL	
(a) Enter service provider name as it appears on line 2 CAMDEN ASSET MANAGEMENT, L.P.	(b) Service Codes (see instructions) 68	(c) Enter amount of indirect compensation 99353
(d) Enter name and EIN (address) of source of indirect compensation JP MORGAN SECURITIES LLC 13-4110995	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2 TRUCKER HUSS, APC	(b) Service Codes (see instructions) 99	(c) Enter amount of indirect compensation 81818
(d) Enter name and EIN (address) of source of indirect compensation CHUBB GROUP OF INSURANCE COMPANIES 13-1963496	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. FIDUCIARY LIABILITY INSURANCE COVERAGE OF PLAN'S LEGAL FEES	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
TA ASSOCIATES SDF IV GP, LP	52	78460
(d) Enter name and EIN (address) of source of indirect compensation TA SUBORDINATED DEBT FUND IV, LP 32-0463544	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 1.00% OF INVESTED CAPITAL	
(a) Enter service provider name as it appears on line 2 S & A HORN LIMITED	53	78292
(d) Enter name and EIN (address) of source of indirect compensation CHUBB GROUP OF INSURANCE COMPANIES 13-1963496	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. ESTIMATED INSURANCE COMMISSIONS FOR YEAR 2016	
(a) Enter service provider name as it appears on line 2 LONE STAR GLOBAL ACQUISITIONS, LTD.	52	69110
(d) Enter name and EIN (address) of source of indirect compensation LONE STAR RESIDENTIAL MORTGAGE FD I 35-2514997	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES EQUAL TO 0.70% OF COMMITTED CAPITAL	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
THE UNION LABOR LIFE INSURANCE COMP	72	51394
(d) Enter name and EIN (address) of source of indirect compensation SEPARATE ACCOUNT J 13-1423090	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. LOAN SERVICING FEES 0.10%	
(a) Enter service provider name as it appears on line 2 S & A HORN LIMITED	53	29637
(d) Enter name and EIN (address) of source of indirect compensation NATIONAL UNION AIG 13-2592361	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. ESTIMATED INSURANCE COMMISSIONS FOR YEAR 2016	
(a) Enter service provider name as it appears on line 2 S & A HORN LIMITED	53	22110
(d) Enter name and EIN (address) of source of indirect compensation HARTFORD FINANCIAL PRODUCTS 06-0732738	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. ESTIMATED INSURANCE COMMISSIONS FOR YEAR 2016	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
GOLDEN CAPITAL MANAGEMENT, LLC	68	18299
(d) Enter name and EIN (address) of source of indirect compensation		(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JP MORGAN CLEARING CORP 13-3604093		SOFT DOLLAR COMMISSIONS
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
AMERICAN ARBITRATION ASSOCIATION	99	17125
(d) Enter name and EIN (address) of source of indirect compensation		(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
NORMAN BRAND SUITE 3 150 LOMBARD ST SAN FRANCISCO, CA 94111		ARBITRATION FEES
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
GOLDEN CAPITAL MANAGEMENT, LLC	68	15359
(d) Enter name and EIN (address) of source of indirect compensation		(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MERRILL LYNCH PIERCE FENNER SMITH 13-5674085		SOFT DOLLAR COMMISSIONS

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
THEODORE LIFTMAN INSURANCE, INC	53	15317
(d) Enter name and EIN (address) of source of indirect compensation AXIS INSURANCE COMPANY 1211 AVENUE OF THE AMERICAS NEW YORK, NY 10036	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. ESTIMATED INSURANCE COMMISSIONS FOR YEAR 2016	
(a) Enter service provider name as it appears on line 2 YUCAIPA ALLIANCE MANAGEMENT, LLC	(b) Service Codes (see instructions) 52	(c) Enter amount of indirect compensation 15294
(d) Enter name and EIN (address) of source of indirect compensation YUCAIPA AMERICAN ALLIANCE FD I, LP 61-1484225	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. MANAGEMENT FEES	
(a) Enter service provider name as it appears on line 2 PRUDENTIAL INSURANCE CO.	(b) Service Codes (see instructions) 72	(c) Enter amount of indirect compensation 15269
(d) Enter name and EIN (address) of source of indirect compensation PRIVEST 22-1211670	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. OTHER INVESTMENT FEES	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
THEODORE LIFTMAN INSURANCE, INC	53	13893
(d) Enter name and EIN (address) of source of indirect compensation		(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FREEDOM SPECIALTY INSURANCE COMPANY 7 WORLD TRADE CENTER 250 GREENWICH STREET NEW YORK, NY 10007		ESTIMATED INSURANCE COMMISSIONS FOR YEAR 2016
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
THEODORE LIFTMAN INSURANCE, INC	53	13125
(d) Enter name and EIN (address) of source of indirect compensation		(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
CONTINENTAL CASUALTY COMPANY 53 STATE STREET BOSTON, MA 02019		ESTIMATED INSURANCE COMMISSIONS FOR YEAR 2016
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
INVESCO ADVISORS INC	68	12035
(d) Enter name and EIN (address) of source of indirect compensation		(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MERRILL LYNCH & CO., INC 13-5674085		SOFT DOLLAR COMMISSIONS

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
CAMDEN ASSET MANAGEMENT, L.P.	68	12005
(d) Enter name and EIN (address) of source of indirect compensation RBC CAPITAL MARKETS LLC 41-1416330	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
S & A HORN LIMITED	53	11250
(d) Enter name and EIN (address) of source of indirect compensation ARCH INSURANCE COMPANY 43-0990710	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. ESTIMATED INSURANCE COMMISSIONS FOR YEAR 2016	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
S & A HORN LIMITED	53	11217
(d) Enter name and EIN (address) of source of indirect compensation ULLICO INSURANCE GROUP 13-2988846	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. ESTIMATED INSURANCE COMMISSIONS FOR YEAR 2016	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
INVESCO ADVISORS INC	68	10944
(d) Enter name and EIN (address) of source of indirect compensation CREDIT SUISSE 13-1898818	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2 INVESCO ADVISORS INC	68	7592
(d) Enter name and EIN (address) of source of indirect compensation HSBC SECURITIES USA INC 13-2650272	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2 INVESCO ADVISORS INC	68	7369
(d) Enter name and EIN (address) of source of indirect compensation BARCLAYS CAPITAL INC 06-1031656	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
INVESCO ADVISORS INC	68	6571
(d) Enter name and EIN (address) of source of indirect compensation SANFORD BERNSTEIN & CO., LLC 13-4064930	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
INVESCO ADVISORS INC	68	6037
(d) Enter name and EIN (address) of source of indirect compensation REDBURN (USA) LLC 20-4658658	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
INVESCO ADVISORS INC	68	5774
(d) Enter name and EIN (address) of source of indirect compensation DEUTSCHE BK SECS INC 13-2730828	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
INVESCO ADVISORS INC	68	5739
(d) Enter name and EIN (address) of source of indirect compensation MORGAN STANLEY & CO INC 36-3145972	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2 GOLDEN CAPITAL MANAGEMENT, LLC	68	5727
(d) Enter name and EIN (address) of source of indirect compensation INVESTMENT TECHNOLOGY GROUP 95-4339369	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2 INVESCO ADVISORS INC	68	5624
(d) Enter name and EIN (address) of source of indirect compensation MACQUARIE CAPITAL (USA) INC 98-0141094	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
INVESCO ADVISORS INC	68	4972
(d) Enter name and EIN (address) of source of indirect compensation CITIGROUP GBL MKTS INC 11-2418191	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
INVESCO ADVISORS INC	68	4936
(d) Enter name and EIN (address) of source of indirect compensation CLSA 46-0882815	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
INVESCO ADVISORS INC	68	4815
(d) Enter name and EIN (address) of source of indirect compensation UBS SECURITIES LLC 13-3873456	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
INVESCO ADVISORS INC	68	4413
(d) Enter name and EIN (address) of source of indirect compensation JP MORGAN SECURITIES 13-4110995	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2 INVESCO ADVISORS INC	68	4289
(d) Enter name and EIN (address) of source of indirect compensation NOMURA SECURITIES 13-2642206	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2 INVESCO ADVISORS INC	68	3990
(d) Enter name and EIN (address) of source of indirect compensation GOLDMAN SACHS & CO. 13-5108880	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
GOLDEN CAPITAL MANAGEMENT, LLC	68	3143
(d) Enter name and EIN (address) of source of indirect compensation JEFFERIES & CO INC 95-2622900	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2 INVESCO ADVISORS INC	68	2698
(d) Enter name and EIN (address) of source of indirect compensation BERENBERG BANK 27-4425934	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2 CAMDEN ASSET MANAGEMENT, L.P.	68	2540
(d) Enter name and EIN (address) of source of indirect compensation BLOOMBERG TRADEBOOK LLC 13-3880286	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
INVESCO ADVISORS INC	68	2477
(d) Enter name and EIN (address) of source of indirect compensation DAIWA SECURITIES 13-5680329	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2 GOLDEN CAPITAL MANAGEMENT, LLC	68	2100
(d) Enter name and EIN (address) of source of indirect compensation CONVERGEX 1633 BROADWAY 48TH FLOOR NEW YORK, NY 10019	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2 INVESCO ADVISORS INC	68	2045
(d) Enter name and EIN (address) of source of indirect compensation EXANE, INC SUITE 15 640 5TH AVENUE NEW YORK, NY 10019	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
INVESCO ADVISORS INC	68	2028
(d) Enter name and EIN (address) of source of indirect compensation LIQUIDNET 13-4095933	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2 INVESCO ADVISORS INC	68	1988
(d) Enter name and EIN (address) of source of indirect compensation ITG INC 95-4339369	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2 GOLDEN CAPITAL MANAGEMENT, LLC	68	1830
(d) Enter name and EIN (address) of source of indirect compensation INSTINET CORP 12-0596491	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
INVESCO ADVISORS INC	68	1634
(d) Enter name and EIN (address) of source of indirect compensation RBC CAPITAL MARKETS 41-1416330	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2 INVESCO ADVISORS INC	68	1466
(d) Enter name and EIN (address) of source of indirect compensation SOCIETE GENERALE INVESTMENT CORP 52-1128875	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2 INVESCO ADVISORS INC	68	1214
(d) Enter name and EIN (address) of source of indirect compensation BTG PACTUAL US CAPITAL, LLC 27-0155319	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
GOLDEN CAPITAL MANAGEMENT, LLC	68	1150

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JONES TRADING 400 COLONIAL CENTER PARKWAY SUITE 250 LAKE MARY, FL 32746	SOFT DOLLAR COMMISSIONS

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2016 This Form is Open to Public Inspection.
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

A Name of plan <u>WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN</u>	B Three-digit plan number (PN) ▶	<u>001</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND BOARD OF TRUSTEE</u>	D Employer Identification Number (EIN) <u>91-6145047</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>ARROWSTREET INT EQ - ACWI EX US FD</u>		
b Name of sponsor of entity listed in (a):	<u>ARROWSTREET CAPITAL, L.P.</u>		
c EIN-PN <u>45-6500555-003</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>327243803</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>ALL WEATHER PORTFOLIO LIMITED</u>		
b Name of sponsor of entity listed in (a):	<u>ALL WEATHER PORTFOLIO, LTD</u>		
c EIN-PN <u>98-0501379-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>885522602</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>EB DV ACWI EX US FUND</u>		
b Name of sponsor of entity listed in (a):	<u>THE BANK OF NEW YORK MELLON</u>		
c EIN-PN <u>25-6078093-193</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>3060651397</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>EB DV MARKET COMPLETION FUND</u>		
b Name of sponsor of entity listed in (a):	<u>THE BANK OF NEW YORK MELLON</u>		
c EIN-PN <u>25-6078093-007</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>1575457964</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>EB DV STOCK INDEX FUND</u>		
b Name of sponsor of entity listed in (a):	<u>THE BANK OF NEW YORK MELLON</u>		
c EIN-PN <u>25-6078093-010</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>4726550258</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>INVESCO BALANCED RISK ALLOCATION</u>		
b Name of sponsor of entity listed in (a):	<u>INVESCO TRUST COMPANY</u>		
c EIN-PN <u>26-6399613-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>749735985</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>INVESCO INTL GROWTH TRUST</u>		
b Name of sponsor of entity listed in (a):	<u>INVESCO TRUST COMPANY</u>		
c EIN-PN <u>20-2583973-114</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>272755102</u>

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a Name of MTIA, CCT, PSA, or 103-12 IE: PRISA		
b Name of sponsor of entity listed in (a): PRUDENTIAL INSURANCE CO. OF AMERICA		
c EIN-PN 22-1211670-038	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 865876291
a Name of MTIA, CCT, PSA, or 103-12 IE: PRISA II		
b Name of sponsor of entity listed in (a): PRUDENTIAL INSURANCE CO. OF AMERICA		
c EIN-PN 22-1211670-039	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 757792752
a Name of MTIA, CCT, PSA, or 103-12 IE: PRIVEST		
b Name of sponsor of entity listed in (a): PRUDENTIAL INSURANCE CO. OF AMERICA		
c EIN-PN 22-1211670-020	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 464360735
a Name of MTIA, CCT, PSA, or 103-12 IE: TEMPORARY INVESTMENT ACCOUNT		
b Name of sponsor of entity listed in (a): PRUDENTIAL INSURANCE CO. OF AMERICA		
c EIN-PN 22-1211670-044	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 554143447
a Name of MTIA, CCT, PSA, or 103-12 IE: UNION MORTGAGE ACCOUNT		
b Name of sponsor of entity listed in (a): PRUDENTIAL INSURANCE CO. OF AMERICA		
c EIN-PN 22-1211670-040	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 114847610
a Name of MTIA, CCT, PSA, or 103-12 IE: UNION LABOR LIFE INS CO SEP ACCT J		
b Name of sponsor of entity listed in (a): UNION LABOR LIFE INSURANCE COMPANY		
c EIN-PN 13-1423090-203	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 51901290
a Name of MTIA, CCT, PSA, or 103-12 IE: EB TEMPORARY INVESTMENT FUND		
b Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON		
c EIN-PN 25-6078093-023	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 83147905
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

**SCHEDULE G
(Form 5500)**

Department of Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Financial Transaction Schedules

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

► **File as an attachment to Form 5500.**

OMB No. 1210-0110

2016

This Form is Open to Public Inspection.

For calendar plan year 2016 or fiscal plan year beginning **01/01/2016** and ending **12/31/2016**

A Name of plan WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN		B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND BOARD OF TRUSTEE		D Employer Identification Number (EIN) 91-6145047	

Part I Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible
Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
<input type="checkbox"/>	LEHMAN BROTHERS 745 7TH AVENUE NEW YORK, NY 10019	SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS

(d) Original amount of loan	Amount received during reporting year		(g) Unpaid balance at end of year	Amount overdue	
	(e) Principal	(f) Interest		(h) Principal	(i) Interest
5840000	202212	0	3408810	3408810	0

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
<input type="checkbox"/>	LEHMAN BROTHERS 745 7TH AVENUE NEW YORK, NY 10019	SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS

(d) Original amount of loan	Amount received during reporting year		(g) Unpaid balance at end of year	Amount overdue	
	(e) Principal	(f) Interest		(h) Principal	(i) Interest
3955000	135578	0	2324947	2324947	0

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
<input type="checkbox"/>	LEHMAN BROTHERS 745 7TH AVENUE NEW YORK, NY 10019	SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS

(d) Original amount of loan	Amount received during reporting year		(g) Unpaid balance at end of year	Amount overdue	
	(e) Principal	(f) Interest		(h) Principal	(i) Interest
1890000	64463	0	1114960	1114960	0

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Schedule G (Form 5500) 2016
v. 160205

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
<input type="checkbox"/>	LEHMAN BROTHERS 745 7TH AVENUE NEW YORK, NY 10019	SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
1155000	39992	0	702463	702463	0
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
<input type="checkbox"/>	LEHMAN BROTHERS 745 7TH AVENUE NEW YORK, NY 10019	SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
1465000	50902	0	901159	901159	0
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
<input type="checkbox"/>	LEHMAN BROTHERS 745 7TH AVENUE NEW YORK, NY 10019	SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
370000	12811	0	225033	225033	0
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
<input type="checkbox"/>	LEHMAN BROTHERS 745 7TH AVENUE NEW YORK, NY 10019	SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
245000	8399	0	144023	144023	0
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
<input type="checkbox"/>	LEHMAN BROTHERS 745 7TH AVENUE NEW YORK, NY 10019	SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
360000	12279	0	212373	212373	0

(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
<input type="checkbox"/>	LEHMAN BROTHERS 745 7TH AVENUE NEW YORK, NY 10019		SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS		
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
1050000	36482	0	645882	645882	0
(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
<input type="checkbox"/>	LEHMAN BROTHERS 745 7TH AVENUE NEW YORK, NY 10019		SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS		
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
3165000	109109	0	1853183	1853183	0
(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
<input type="checkbox"/>	LEHMAN BROTHERS 745 7TH AVENUE NEW YORK, NY 10019		SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS		
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
3470000	117416	0	2058313	2058313	0
(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
<input type="checkbox"/>	LEHMAN BROTHERS 745 7TH AVENUE NEW YORK, NY 10019		SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS		
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
9117879	3483	0	9064339	9064339	0
(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
<input type="checkbox"/>	LEHMAN BROTHERS 745 7TH AVENUE NEW YORK, NY 10019		SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS		
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
10074900	4454	0	10015135	10015135	0

(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
<input type="checkbox"/>	LEHMAN BROTHERS 745 7TH AVENUE NEW YORK, NY 10019		SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS		
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
2475000	13849	0	2461151	2461151	0
(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
<input type="checkbox"/>	LEHMAN BROTHERS 745 7TH AVENUE NEW YORK, NY 10019		SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS		
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
340000	0	0	340000	340000	0
(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
<input type="checkbox"/>	TRIBUNE COMPANY 435 NORTH MICHIGAN AVENUE CHICAGO, IL 60611		SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS		
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
20789264	0	0	20789264	20789264	0
(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
<input type="checkbox"/>	L'ARTE DELLA CUCINA, LLC 414 NE 2ND AVENUE MIAMI, FL 33137		SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS		
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
10543931	0	0	10543931	0	2071718
(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
<input type="checkbox"/>	JDC DRILLING COMPANY, LLC 3801 S. BRYANT AVENUE OKLAHOMA CITY, OK 73115		SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS		
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
6152817	0	0	6727452	0	1588484

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
<input type="checkbox"/>	SS EQUIPMENT SERVICES II, LLC 114 N. MAIN STREET COTULLA, TX 78014	SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS

		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
3465312	0	0	3564586	0	682335

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
<input type="checkbox"/>	UGHS 7501 FANNIN STREET HOUSTON, TX 77054	SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS

		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
1672200	0	0	1672200	1672200	916643

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
<input type="checkbox"/>	RANGER OFFSHORE, INC SUITE 1000 10370 RICHMOND AVENUE HOUSTON, TX 77042	SEE ATTACHED "OVERDUE LOAN EXPLANATION" FOR COMPLETE DESCRIPTION OF LOAN AND COLLECTION EFFORTS

		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
13636856	0	610711	13951611	0	1010559

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
<input type="checkbox"/>		

		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
<input type="checkbox"/>		

		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

Part II Schedule of Leases in Default or Classified as Uncollectible					
Complete as many entries as needed to report all leases in default or classified as uncollectible. Check box (a) if lessor or lessee is known to be a party in interest. Attach Overdue Lease Explanation for each lease listed. (See instructions)					
(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)		
<input type="checkbox"/>	FLORIN TOWN CENTER, IMPULSE	RETAIL TENANT	SEE ATTACHED "OVERDUE LEASE EXPLANATION" FOR COMPLETE DESCRIPTION OF LEASE AND COLLECTION EFFORTS		
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears
0	0	0	0	0	18600
(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)		
<input type="checkbox"/>					
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears
(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)		
<input type="checkbox"/>					
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears
(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)		
<input type="checkbox"/>					
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears
(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)		
<input type="checkbox"/>					
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears
(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)		
<input type="checkbox"/>					
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

**SCHEDULE H
(Form 5500)**

Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2016

This Form is Open to Public Inspection

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

A Name of plan <u>WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN</u>		B Three-digit plan number (PN) ▶	<u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND BOARD OF TRUSTEE</u>		D Employer Identification Number (EIN) <u>91-6145047</u>	

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	6723956	8040747
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)	161139064	148800000
(2) Participant contributions.....	1b(2)		
(3) Other.....	1b(3)	216105693	244889166
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	3866134498	4406483987
(2) U.S. Government securities	1c(2)	3606348481	3880737255
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other.....	1c(3)(B)	5936655905	5609253074
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common.....	1c(4)(B)	4451465493	4992608677
(5) Partnership/joint venture interests	1c(5)	5545042758	5827643094
(6) Real estate (other than employer real property).....	1c(6)	2632574970	2417858964
(7) Loans (other than to participants)	1c(7)	30633767	28538423
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	9860936285	10468298611
(10) Value of interest in pooled separate accounts	1c(10)	2492144179	2808922125
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)	1109910278	1212766405
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	335181811	364395113
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	98162705	100606689
(15) Other.....	1c(15)		

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities	1d(1)	
(2)	Employer real property	1d(2)	
e	Buildings and other property used in plan operation	1e	2892477 3289437
f	Total assets (add all amounts in lines 1a through 1e)	1f	40352052320 42523131767
Liabilities			
g	Benefit claims payable	1g	8773330 6950508
h	Operating payables	1h	26837452 22906772
i	Acquisition indebtedness	1i	
j	Other liabilities	1j	3983380668 4453156790
k	Total liabilities (add all amounts in lines 1g through 1j)	1k	4018991450 4483014070
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	36333060870 38040117697

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

		(a) Amount	(b) Total
Income			
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A)	1683556444
	(B) Participants	2a(1)(B)	
	(C) Others (including rollovers)	2a(1)(C)	
(2)	Noncash contributions	2a(2)	
(3)	Total contributions. Add lines 2a(1)(A), (B), (C), and line 2a(2)	2a(3)	1683556444
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	2964159
	(B) U.S. Government securities	2b(1)(B)	47476403
	(C) Corporate debt instruments	2b(1)(C)	190309921
	(D) Loans (other than to participants)	2b(1)(D)	1816043
	(E) Participant loans	2b(1)(E)	
	(F) Other	2b(1)(F)	93116359
	(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)	335682885
(2)	Dividends: (A) Preferred stock	2b(2)(A)	
	(B) Common stock	2b(2)(B)	150745289
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	19577777
	(D) Total dividends. Add lines 2b(2)(A), (B), and (C)	2b(2)(D)	170323066
(3)	Rents	2b(3)	126514954
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	21206791536
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	21097757665
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	109033871
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	207130363
	(B) Other	2b(5)(B)	784071504
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	991201867

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		971963202
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		197709261
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		83392518
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		10039228
c Other income.....	2c		255832
d Total income. Add all income amounts in column (b) and enter total.....	2d		4679673128

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	2672007659	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		2672007659
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense.....	2h		56608
i Administrative expenses: (1) Professional fees.....	2i(1)	7069568	
(2) Contract administrator fees.....	2i(2)	67861765	
(3) Investment advisory and management fees.....	2i(3)	198690207	
(4) Other	2i(4)	24140626	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		297762166
j Total expenses. Add all expense amounts in column (b) and enter total	2j		2969826433

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		1709846695
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan.....	2l(2)		2789868

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) Unqualified (2) Qualified (3) Disclaimer (4) Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? Yes No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: LINDQUIST LLP (2) EIN: 52-2385296

d The opinion of an independent qualified public accountant is **not attached** because:

(1) This form is filed for a CCT, PSA, or MTIA. (2) It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.).....

b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)

	Yes	No	Amount
4a		X	
4b	X		92720815

	Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	X		18600
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.).....		X	
e Was this plan covered by a fidelity bond?.....	X		20000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?.....	X		5976710566
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
l Has the plan failed to provide any benefit when due under the plan?.....		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.).....			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.....			
o Defined Benefit Plan or Money Purchase Pension Plan Only: Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service?			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? If "Yes," enter the amount of any plan assets that reverted to the employer this year..... Yes No **Amount:**

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)
IAM NATIONAL PENSION FUND	51-6031295	002

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? Yes No Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 3999625. (See instructions.)

Part V Trust Information	
6a Name of trust	6b Trust's EIN
6c Name of trustee or custodian	6d Trustee's or custodian's telephone number

SCHEDULE R (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2016 This Form is Open to Public Inspection.
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

A Name of plan <u>WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN</u>	B Three-digit plan number (PN) ▶	<u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND BOARD OF TRUSTEE</u>	D Employer Identification Number (EIN) <u>91-6145047</u>	

Part I	Distributions
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All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions 1

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):
EIN(s): 22-1211670

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year 3 872

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section of 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)
----------------	--

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? Yes No N/A
If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____
If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a	
b Enter the amount contributed by the employer to the plan for this plan year	6b	
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)	6c	

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? Yes No N/A

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? Yes No N/A

Part III	Amendments
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9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... Increase Decrease Both No

Part IV	ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
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10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? Yes No

11 a Does the ESOP hold any preferred stock? Yes No

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) Yes No

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? Yes No

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer UNITED PARCEL SERVICE

b EIN 36-2407381 **c** Dollar amount contributed by employer 699165216

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month 07 Day 31 Year 2018

e Contribution rate information (If more than one rate applies, check this box and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: Hourly Weekly Unit of production Other (specify): _____

a Name of contributing employer _____

b EIN _____ **c** Dollar amount contributed by employer _____

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: Hourly Weekly Unit of production Other (specify): _____

a Name of contributing employer _____

b EIN _____ **c** Dollar amount contributed by employer _____

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: Hourly Weekly Unit of production Other (specify): _____

a Name of contributing employer _____

b EIN _____ **c** Dollar amount contributed by employer _____

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: Hourly Weekly Unit of production Other (specify): _____

a Name of contributing employer _____

b EIN _____ **c** Dollar amount contributed by employer _____

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: Hourly Weekly Unit of production Other (specify): _____

a Name of contributing employer _____

b EIN _____ **c** Dollar amount contributed by employer _____

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: Hourly Weekly Unit of production Other (specify): _____

14 Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year.....	14a	125056
b The plan year immediately preceding the current plan year.....	14b	125289
c The second preceding plan year.....	14c	118142

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year.....	15a	1.01
b The corresponding number for the second preceding plan year.....	15b	1.03

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year.....	16a	104
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers.....	16b	12453290

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment.

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment

19 If the total number of participants is 1,000 or more, complete lines (a) through (c)

a Enter the percentage of plan assets held as:
 Stock: 41.2% Investment-Grade Debt: 23.9% High-Yield Debt: 10.3% Real Estate: 13.2% Other: 11.4%

b Provide the average duration of the combined investment-grade and high-yield debt:
 0-3 years 3-6 years 6-9 years 9-12 years 12-15 years 15-18 years 18-21 years 21 years or more

c What duration measure was used to calculate line 19(b)?
 Effective duration Macaulay duration Modified duration Other (specify):

Part VII IRS Compliance Questions

20a Is the plan a 401(k) plan? If "No," skip b. Yes No

20b How did the plan satisfy the nondiscrimination requirements for employee deferrals under section 401(k)(3) for the plan year? Check all that apply: Design-based safe harbor "Prior year" ADP test "Current year" ADP test N/A

21a What testing method was used to satisfy the coverage requirements under section 410(b) for the plan year? Check all that apply: Ratio percentage test Average benefit test N/A

21b Did the plan satisfy the coverage and nondiscrimination requirements of sections 410(b) and 401(a)(4) for the plan year by combining this plan with any other plan under the permissive aggregation rules? Yes No

22a If the plan is a master and prototype plan (M&P) or volume submitter plan that received a favorable IRS opinion letter or advisory letter, enter the date of the letter ___/___/___ and the serial number _____.

22b If the plan is an individually-designed plan that received a favorable determination letter from the IRS, enter the date of the most recent determination letter ___/___/___.



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INDEPENDENT AUDITORS' REPORT

To the Participants and Trustees of
Western Conference of Teamsters Pension Plan

REPORT ON THE FINANCIAL STATEMENTS

We have audited the accompanying financial statements of Western Conference of Teamsters Pension Plan (the Plan), which comprise the statements of net assets available for benefits as of December 31, 2016 and 2015; the related statements of changes in net assets available for benefits for the years then ended; and the related notes to the financial statements.

MANAGEMENT'S RESPONSIBILITY FOR THE FINANCIAL STATEMENTS

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America, which includes the design, implementation and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

AUDITORS' RESPONSIBILITY

Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audits to obtain reasonable assurance about whether the financial statements are free from material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on the auditors' judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, the auditors consider internal control relevant to the Plan's preparation and fair presentation of the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal

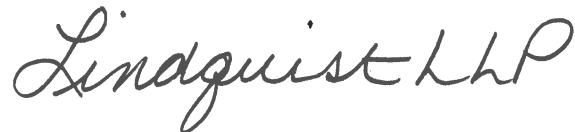
To the Participants and Trustees of
Western Conference of Teamsters Pension Plan
Page two

control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

OPINION

In our opinion, the financial statements referred to above present fairly, in all material respects, information regarding Western Conference of Teamsters Pension Plan's net assets available for benefits as of December 31, 2016, and changes therein for the year then ended and its financial status as of December 31, 2015, and changes therein for the year then ended in accordance with accounting principles generally accepted in the United States of America.

A handwritten signature in cursive script that reads "Lindquist LLP". The signature is written in dark ink and is positioned above the date.

September 7, 2017



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INDEPENDENT AUDITORS' REPORT ON ADDITIONAL INFORMATION

To the Participants and Trustees of
Western Conference of Teamsters Pension Plan

We have audited the financial statements of Western Conference of Teamsters Pension Plan (the Plan) for the years ended December 31, 2016 and 2015, and have issued our report thereon dated September 7, 2017, which contained an unmodified opinion on those financial statements. Our audits were performed for the purpose of forming an opinion on the financial statements taken as a whole. The accompanying information, included on page 35, Schedule G - Financial Transaction Schedules (IRS Form 5500) and Schedule H - Financial Schedules (IRS Form 5500), is presented for the purpose of additional analysis and is not a required part of the basic financial statements, but is additional information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Plan's management and was derived from, and relates directly to, the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the basic financial statements and certain underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated, in all material respects, in relation to the financial statements taken as a whole.

Lindquist LLP

September 7, 2017

EIN/PLAN NO. : 91-6145047/001**SCHEDULE MB, LINE 11, JUSTIFICATION FOR CHANGE IN ACTUARIAL ASSUMPTIONS****Spouse Age Difference**

Where applicable, husbands are assumed to be two years older than their wives.

Past Employment

Total past employment (continuous past employment plus special past employment) for each employee was calculated as the number of years from year of union membership until year of coverage, but not less than the known continuous past employment for the employee.

Survivor Benefit Costs

The family composition of covered employees was assumed to be similar to that tabulated in the 15th Actuarial Valuation published by the Railroad Retirement Board. This assumption was used to estimate the probability that an employee will be survived by a beneficiary eligible for a survivor benefit and to establish the probable duration of the benefit.

Inactive Participants

Vested inactive participants who are 75 or older as of the valuation date are assumed to be deceased and excluded from this valuation. Inactive participants who are coded as a claim for more than one year are expected to be either deceased or not eligible for a benefit from the Plan. We assume that any such participants do not have and will not create any liability for the Plan.

Assumption Changes Incorporated in This Valuation

- The current liability interest rate was decreased from 3.51% to 3.28% to remain within the IRS prescribed corridor.
- The current liability mortality tables were changed from annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2015 to the annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2015 as prescribed by the IRS.
- The discount rate used for the 1982/1984 Annuity Account was changed to 8.41% for 2016 from 5.87% for 2015, and the discount rate used for the SBA Dedication was changed to 4.69% for 2016 from 4.88% for 2015.

The following assumptions were changed to better reflect recent and expected future experience:

- The anticipated annual employer contributions were increased to \$1.617 billion for purposes of projecting the 2016 Funding Standard Account and determining the Amortization Period.

SCHEDULE MB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

▶ **Round off amounts to nearest dollar.**
 ▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND	D Employer Identification Number (EIN) 91-6145047

E Type of plan: (1) Multiemployer Defined Benefit (2) Money Purchase (see instructions)

1a Enter the valuation date: Month 01 Day 01 Year 2016

b Assets	
(1) Current value of assets	1b(1) 36,288,138,000
(2) Actuarial value of assets for funding standard account	1b(2) 37,692,694,000
c (1) Accrued liability for plan using immediate gain methods	
(2) Information for plans using spread gain methods:	
(a) Unfunded liability for methods with bases	1c(2)(a)
(b) Accrued liability under entry age normal method	1c(2)(b)
(c) Normal cost under entry age normal method	1c(2)(c)
(3) Accrued liability under unit credit cost method	1c(3) 41,074,199,000
d Information on current liabilities of the plan:	
(1) Amount excluded from current liability attributable to pre-participation service (see instructions)	1d(1)
(2) "RPA '94" information:	
(a) Current liability	1d(2)(a) 67,081,610,000
(b) Expected increase in current liability due to benefits accruing during the plan year	1d(2)(b) 1,761,262,000
(c) Expected release from "RPA '94" current liability for the plan year	1d(2)(c) 2,681,713,000
(3) Expected plan disbursements for the plan year	1d(3) 2,681,713,000

Statement by Enrolled Actuary
 To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	 Signature of actuary PETER R. STURDIVAN Type or print name of actuary MILLIMAN, INC. Firm name 111 SW FIFTH AVENUE, SUITE 2700 PORTLAND OR 97204 Address of the firm	<u>9/13/17</u> Date 1704239 Most recent enrollment number 503-227-0634 Telephone number (including area code)
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If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions

i Other (specify):

j If box h is checked, enter period of use of shortfall method **5j**

k Has a change been made in funding method for this plan year? Yes No

l If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval? Yes No

m If line k is "Yes," and line l is "No," enter the date (MM-DD-YYYY) of the ruling letter (individual or class) approving the change in funding method **5m**

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability **6a** 3.28 %

	Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No <input type="checkbox"/> N/A	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No <input type="checkbox"/> N/A
c Mortality table code for valuation purposes:		
(1) Males	6c(1) A	A
(2) Females	6c(2) A	A
d Valuation liability interest rate	6d 7.00 %	7.00 %
e Expense loading	6e 10.5 % <input type="checkbox"/> N/A	% <input checked="" type="checkbox"/> N/A
f Salary scale	6f % <input checked="" type="checkbox"/> N/A	
g Estimated investment return on actuarial value of assets for year ending on the valuation date	6g	5.3 %
h Estimated investment return on current value of assets for year ending on the valuation date	6h	1.8 %

7 New amortization bases established in the current plan year:

(1) Type of base	(2) Initial balance	(3) Amortization Charge/Credit
1	562,505,000	57,720,000
3	2,107,000	216,000
4	31,318,000	3,214,000

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM-DD-YYYY) of the ruling letter granting the approval **8a**

b(1) Is the plan required to provide a projection of expected benefit payments? (See the instructions.) If "Yes," attach a schedule Yes No

b(2) Is the plan required to provide a Schedule of Active Participant Data? (See the instructions.) If "Yes," attach a schedule Yes No

c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code? Yes No

d If line c is "Yes," provide the following additional information:

(1) Was an extension granted automatic approval under section 431(d)(1) of the Code? Yes No

(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended **8d(2)**

(3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior to 2008) or 431(d)(2) of the Code? Yes No

(4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not including the number of years in line (2)) **8d(4)**

(5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension **8d(5)**

(6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under section 6621(b) of the Code for years beginning after 2007? Yes No

e If box 5h is checked or line 8c is "Yes," enter the difference between the minimum required contribution for the year and the minimum that would have been required without using the shortfall method or extending the amortization base(s) **8e**

9 Funding standard account statement for this plan year:

Charges to funding standard account:

a Prior year funding deficiency, if any **9a** 0

b Employer's normal cost for plan year as of valuation date **9b** 890,316,000

c Amortization charges as of valuation date:		Outstanding balance	
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	9c(1)	7,972,955,000	673,646,000
(2) Funding waivers	9c(2)	0	0
(3) Certain bases for which the amortization period has been extended	9c(3)	0	0
d Interest as applicable on lines 9a, 9b, and 9c.....	9d		109,477,000
e Total charges. Add lines 9a through 9d.....	9e		1,673,439,000
Credits to funding standard account:			
f Prior year credit balance, if any.....	9f		3,727,967,000
g Employer contributions. Total from column (b) of line 3.....	9g		1,705,556,000
		Outstanding balance	
h Amortization credits as of valuation date.....	9h	863,483,000	99,539,000
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h.....	9i		318,101,000
j Full funding limitation (FFL) and credits:			
(1) ERISA FFL (accrued liability FFL).....	9j(1)	10,062,649,000	
(2) "RPA '94" override (90% current liability FFL)	9j(2)	25,484,968,000	
(3) FFL credit.....	9j(3)		
k (1) Waived funding deficiency.....			
(2) Other credits	9k(2)		
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2).....	9l		5,851,163,000
m Credit balance: If line 9l is greater than line 9e, enter the difference.....	9m		4,177,724,000
n Funding deficiency: If line 9e is greater than line 9l, enter the difference.....	9n		
9 o Current year's accumulated reconciliation account:			
(1) Due to waived funding deficiency accumulated prior to the 2016 plan year.....	9o(1)		0
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:			
(a) Reconciliation outstanding balance as of valuation date	9o(2)(a)		0
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a)).....	9o(2)(b)		0
(3) Total as of valuation date.....	9o(3)		0
10 Contribution necessary to avoid an accumulated funding deficiency. (See instructions.).....	10		
11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions.....			<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No

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SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

Actuarial Assumptions

Investment Earnings Assumptions

Fixed Dollar Account

The assumed rate of return for these assets, which is used to value the pension benefits¹ for Pensioners and Beneficiaries whose benefits commenced on or before August 1, 1982 (as identified by Prudential Investments), is 6.50%.

1982/1984 Annuity Account

The assumed rate of return for these assets, which is used to value the pension benefits¹ for Pensioners and Beneficiaries whose benefits commenced from September, 1982 through December, 1984 (as identified by Prudential Investments), is 8.41%.

Strategic Bond Account (SBA)

The assumed rate of return for these assets is 4.69%. This assumption is used to value 85.20% of the pension benefits¹ related to service through December 31, 1985, based on December 31, 1984, Plan provisions and not covered by the prior asset dedications.

Remaining Assets

The assumed rate of investment return which is used to value all benefits expected to be paid out of remaining assets and future contributions is 7.00%, net of investment expenses.

¹Single sum death benefits are not valued using the investment earnings assumptions described above. Instead, the "Remaining Assets" assumption is used.

Post-retirement Mortality Rates

For males

- Rates based on RP 2000 mortality tables
- Ages up through 29, male employee table,
- Ages 30-49, male employee table with blue collar adjustment
- Ages 50-70, custom blend of the healthy male annuitant and the employee tables, starting at 50%/50% at age 50, to 98%/2% at age 70. The blended table is adjusted by male blue collar adjustments
- Ages 70 and above, healthy male annuitant, adjusted by blue collar adjustments
- All projected to 2015 using male Scale AA

For females

- Rates based on RP 2014 mortality tables
- Ages up through 49, female employee table set forward one year, with blue collar adjustment
- Ages 50-78, healthy female annuitant table set forward one year, with blue collar adjustment
- Ages 79-119, 95% of healthy female annuitant table, set forward one year, with blue collar adjustment
- All projected to 2020 using Scale BB, set forward one year

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SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

Special mortality tables, reflecting Plan experience, are used for disabled pensioners. Examples of mortality rates used are shown in the table below:

Annual Probability of Death						
Age Last Birthday	Non-Retired Participants		Age Retirees & Beneficiaries		Disabled Retirees	
	Male	Female	Male	Female	Male	Female
25	0.0003	0.0002	0.0003	0.0002	0.0244	0.0176
40	0.0012	0.0005	0.0012	0.0005	0.0244	0.0176
55	0.0027	0.0020	0.0046	0.0043	0.0252	0.0182
70	0.0156	0.0076	0.0222	0.0151	0.0336	0.0242
85	0.1086	0.0677	0.1086	0.0677	0.1362	0.0981

Pre-retirement Mortality Rates

The assumed annual rates of healthy mortality for males is based on the RP 2000 Mortality Tables for Male Employees adjusted for Blue Collar and projected by Scale AA to 2015.

The assumed annual rates of healthy mortality for females is based on the RP 2014 Mortality Tables for Female Employees, set forward one year, adjusted for Blue Collar and projected by Scale BB, set forward one year, to 2020.

Provision for Non-investment Expenses

Administrative expenses are assumed to be \$97 million per year, payable mid-year.

Age Retirement Rates

Age retirement rates apply only to retirement eligible participants.

We use five retirement rate tables. Their values are displayed in the three columns of table (1), and the fourth and fifth columns of table (2), below. (Note that the first two columns of table (1), and the first two columns of table (2), represent the same two tables).

In general, for a given participant in a PEER unit, two or more of these tables may be accessed during a single run, with the under 25 years of service rates applying until the participant is projected to attain the required number of age plus service points, (80, 82, or 84) at which time the 25 or more years of service rates apply.

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SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

Participants with fewer than 25 Years of Service

Age Last Birthday	Non-PEER Eligible Actives	PEER Eligible Actives	Non-PEER Eligible Vested Terminated
49	0.030	0.150	NA
50	0.030	0.150	NA
51	0.030	0.150	NA
52	0.030	0.150	NA
53	0.030	0.150	NA
54	0.080	0.160	0.160
55	0.060	0.120	0.120
56	0.060	0.120	0.060
57	0.060	0.120	0.060
58	0.060	0.120	0.060
59	0.100	0.200	0.100
60	0.100	0.200	0.100
61	0.350	0.350	0.300
62	0.350	0.350	0.200
63	0.150	0.150	0.150
64	0.300	0.300	0.300
65	0.300	0.300	0.200
66	0.200	0.200	0.060
67	0.200	0.200	0.060
68	0.200	0.200	0.060
69	1.000	1.000	1.000

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SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

Participants with 25 or more Years of Service

Age Last Birthday	Non-PEER Eligible Actives	PEER Eligible Actives	Non-PEER Eligible Vested Terminated	PEER Eligible Vested Terminated
49	0.030	0.150	0.150	0.230
50	0.030	0.150	0.150	0.230
51	0.030	0.150	0.150	0.230
52	0.030	0.150	0.150	0.230
53	0.030	0.150	0.150	0.230
54	0.080	0.160	0.160	0.350
55	0.060	0.120	0.120	0.250
56	0.060	0.120	0.090	0.200
57	0.060	0.120	0.090	0.180
58	0.060	0.120	0.090	0.180
59	0.100	0.200	0.150	0.300
60	0.100	0.200	0.150	0.300
61	0.350	0.350	0.350	0.350
62	0.350	0.350	0.350	0.350
63	0.150	0.150	0.150	0.150
64	0.300	0.300	0.300	0.300
65	0.300	0.300	0.300	0.300
66	0.200	0.200	0.200	0.200
67	0.200	0.200	0.200	0.200
68	0.200	0.200	0.200	0.200
69	1.000	1.000	1.000	1.000

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SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

Disability Retirement

Disability rates apply only to employees with 4 or more years of vesting service.

Age Last Birthday	Examples of Annual Probability of Disability Retirement
32	0.0006
37	0.0008
42	0.0011
47	0.0017
52	0.0030
57	0.0052

Employee Termination Rates

The termination rates shown below exclude death, disability and retirement rates. Termination rates are not applied when an individual is eligible for age retirement. Below are examples of annual probabilities of employment termination for active employees with less than 9 years of coverage.

Non-Seasonal Employees				
Age Last Birthday At First Covered Hour	Years Since First Covered Hour			
	0	1	2	8
22	0.0945	0.1795	0.2272	0.1120
32	0.0844	0.1478	0.1914	0.0896
42	0.0776	0.1214	0.1674	0.0784
52	0.0641	0.0898	0.1435	0.0784
62	0.0574	0.0686		
Seasonal Employees				
Age Last Birthday At First Covered Hour	Years Since First Covered Hour			
	0	1	2	8
22	0.7004	0.5443	0.3039	0.1600
32	0.6254	0.4482	0.2559	0.1280
42	0.5754	0.3682	0.2240	0.1120
52	0.4753	0.2721	0.1920	0.1120
62	0.4253	0.2081		

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SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

Examples of annual probabilities for termination are listed below for Non-Seasonal and Seasonal Active employees with 9 or more years of coverage.

Non-Seasonal and Seasonal Employees		
Age Last Birthday	After 9 or more Years Since First Covered Hour	
	Non-Seasonal	Seasonal
32	0.0734	0.0978
42	0.0435	0.0790
52	0.0422	0.0562
62	0.0077	0.0102

Future Annual Hours and Contributions

Projected benefit amounts for future years were calculated assuming that: (a) Active Non-Seasonal employees work an average of 1800 hours per year; (b) Active Seasonal employees work an average of 600 hours per year; and (c) contribution rates in effect as of December 31 prior to the valuation date.

A non-retired participant was considered Active as of the valuation date, if he or she earned at least 250 covered hours during the prior year, or at least 1 covered hour in the prior year and at least 250 covered hours in second prior year.

Expected Annual Employer Contributions

The annual employer contributions expected during 2016 have been assumed to be \$1.617 billion. This amount is used to determine the projected Funding Standard Account and the expected amortization period of the UAL.

Sample Valuation Data

We have relied on data supplied by Prudential Investments and Northwest Administrators. The actuarial values for non-retired participants are based on a sample of the employees covered under the Plan, as described in Appendix B. The actuarial values for records with valid data are adjusted for sampling and incomplete data, and the results are assumed to represent the values of the entire covered group.

Form of Payment

Participants without recent coverage are assumed to elect the single life annuity. Participants with recent coverage are assumed to elect a four year certain and life annuity. A factor of 1.0039 is applied in order to account for the availability of a subsidized joint and survivor benefit.

Probability of Marriage

Non-retired participants are assumed to be married at various percentages. Below is a brief summary of these percentages.

Age	Probability of Marriage
32	69.8%
42	75.5%
52	82.0%
62	82.0%

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SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

Spouse Age Difference

Where applicable, husbands are assumed to be two years older than their wives.

Past Employment

Total past employment (continuous past employment plus special past employment) for each employee was calculated as the number of years from year of union membership until year of coverage, but not less than the known continuous past employment for the employee.

Survivor Benefit Costs

The family composition of covered employees was assumed to be similar to that tabulated in the 15th Actuarial Valuation published by the Railroad Retirement Board. This assumption was used to estimate the probability that an employee will be survived by a beneficiary eligible for a survivor benefit and to establish the probable duration of the benefit.

Inactive Participants

Vested inactive participants who are 75 or older as of the valuation date are assumed to be deceased and excluded from this valuation. Inactive participants who are coded as a claim for more than one year are expected to be either deceased or not eligible for a benefit from the Plan. We assume that any such participants do not have and will not create any liability for the Plan.

Assumption Changes Incorporated in This Valuation

- The current liability interest rate was decreased from 3.51% to 3.28% to remain within the IRS prescribed corridor.
- The current liability mortality tables were changed from annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2015 to the annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2015 as prescribed by the IRS.
- The discount rate used for the 1982/1984 Annuity Account was changed to 8.41% for 2016 from 5.87% for 2015, and the discount rate used for the SBA Dedication was changed to 4.69% for 2016 from 4.88% for 2015.

The following assumptions were changed to better reflect recent and expected future experience:

- The anticipated annual employer contributions were increased to \$1.617 billion for purposes of projecting the 2016 Funding Standard Account and determining the Amortization Period.

EIN/PLAN NO. : 91-6145047/001**SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS****Actuarial Value of Assets**

The Prudential Investments Fixed Dollar Account (FDA), in general, was valued at book value. However, to the extent that cash flows from the FDA are not sufficient to provide the projected FDA benefits, certain bonds valued at amortized cost were assigned to the FDA so that all projected FDA benefits were supported by dedicated assets. The 1982/1984 Annuity Account and the SBA were valued on an amortized cost basis. Below is a summary of the actuarial value of the dedicated asset as of the valuation date:

Dedicated Account	(\$ in thousands)
FDA	\$ 98,223
1982/1984 Annuity Account	43,393
SBA	<u>3,124,038</u>
Total Actuarial Value of Dedicated Assets	\$ 3,265,654

The remaining assets were valued using a smoothing procedure under which the 2008 market value loss is recognized at the rate of 10% per year for ten years. All other market value gains and losses are recognized at the rate of 20% per year over five years. The actuarial value of the remaining assets may not be greater than 120% or less than 80% of the market value.

The actuarial value of assets for purposes of determining the unfunded vested benefit liability is the same method used for ERISA funding purposes, except the Pension Relief Act of 2010 election to smooth the 2008 investment loss is not used.

Actuarial Cost Method

The Unit Credit actuarial cost method was used for this valuation.

Under this method, the Actuarial Liability is the Accrued Benefit Liability for all participants included on the valuation date.

The Normal Cost is:

- (i.) the expected increase in Accrued Benefit Liability for these participants resulting from benefits earned during the current year, plus,
- (ii.) as permitted under section 1.412(c)(3)-1(d)(2) of the Regulations, the expected increase in Accrued Benefit Liabilities resulting from new participants who are covered employees on the valuation date. The additional cost for these employees is based on a sample population that has the same demographic characteristics of a representative cross-section of recent new entrants, reflecting the actuary's best estimate of the number of new hires and number of hours worked by covered employees who are expected to become new participants in the Plan.

On July 28, 2016, the IRS approved the change in cost method submitted in December of 2012. The approved method is described above.

As part of the approval, the IRS requested that the ERISA Credit Balance be restated beginning January 1, 2009, to exclude the 2008 Net Investment Loss charge bases from the combine and offset method applied to all other bases.

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SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

This table shows the number of years of life expectancy for retirees according to the mortality tables (see Appendix C for description of tables) used to value liabilities under the Plan. The long periods over which age retirees are expected to receive payments indicate the significant assets required to fund benefits for participants who are already retired. The shorter life expectancies for Disabled Pensioners imply a lower level of assets required for males and females who retire under the Plan's disability provisions.

Years of Life Expectancy				
Age	Age Pensioner		Disabled Pensioner	
	Male	Female	Male	Female
45	35.2	38.7	24.5	28.3
50	30.5	33.9	22.4	25.7
55	26.0	29.5	20.1	22.9
60	21.7	25.2	17.5	20.0
62	20.0	23.5	16.5	18.7
65	17.7	21.0	14.8	16.9
70	14.0	17.1	11.8	13.6
75	10.7	13.5	9.0	10.5
80	7.8	10.3	6.7	8.1
85	5.6	7.5	5.0	6.2
90	3.9	5.3	3.7	4.7
95	2.8	3.7	2.7	3.7
100	2.2	2.6	1.9	2.6

Note: Life expectancies change only when retired life mortality rates are revised.

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SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**6. Normal Pension Form**

The normal form of pension for unmarried participants is a Life Only Pension. In general, married participants who do not elect otherwise receive a reduced Employee and Spouse Pension. This reduced amount is an "actuarial equivalent" of the Life Only Pension. Participants who retired under the Employee and Spouse Pension Option will have their pension restored to the amount payable under the Normal Form if the spouse dies first. In the event that the participant dies first, the amount of spouse pension is 66 2/3% of the retiree's pension for those who retired after 1991 with recent coverage; otherwise the amount of spouse pension is 50% of the retiree's pension. In both instances, the actuarial reduction factor for the Employee and Spouse Pension amount is calculated as though the spouse pension benefit would be 50% of the reduced Employee and Spouse Pension.

7. Other Pension Forms

An Optional Employee and Spouse Pension providing a 75% spouse pension is available. Participants retiring under age 65 may elect a Benefit Adjustment Option with or without the regular or Optional Employee and Spouse Pension.

8. Early Retirement Eligibility Date

In general, this date is the first day of the month coincident with or immediately following the later of the participant's 55th birthday or the date the individual becomes a vested participant. However, a participant with recent coverage may retire at any age if he or she meets the Rule of 84 (or Rule of 82 or Rule of 80) under the Program for Enhanced Early Retirement (PEER program); that is, the sum of his or her attained age plus years of contributory service is equal to or greater than 84 (or 82 or 80).

9. Monthly Pension at Early Retirement for a Participant with Recent Coverage

If a participant meets the Rule of 84 and has recent coverage, the monthly pension benefit is reduced by the sum of 0.45% for each of the first 60 months that the early retirement date precedes his or her 62nd birthday plus 0.33% for each month that the early retirement date precedes his or her 57th birthday.

If a participant has recent coverage but does not meet the Rule of 84, his or her monthly pension benefit is reduced by the sum of 0.60% for each of the first 60 months that the early retirement date precedes his or her 62nd birthday plus 0.40% for each month that the early retirement date precedes his or her 57th birthday.

10. Monthly Pension at Early Retirement for a Participant with Current PEER Coverage

If a participant meets the Rule of 84 (or Rule of 82 or Rule of 80), is a member of a bargaining unit which has negotiated PEER 84 (or PEER 82 or PEER 80) contribution surcharges, and has current PEER coverage, the early retirement benefit equals 100% of the earned pension benefits. A participant has current PEER coverage at his or her retirement effective date if the applicable PEER contributions have been paid for at least 1,000 covered hours in the 24-month period immediately preceding his or her retirement effective date.

Note: If a participant is in a category of early retirement where benefits are subsidized (as described in paragraph 1 of Item 9 or in Item 10) and accumulates 25 years of service under the Plan while so covered, then his or her subsidized early retirement benefits are "locked-in" and cannot be forfeited.

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SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS

1. Active Participation

Non-Seasonal employees for whom contributions are required to be made to the Trust under the terms of a pension agreement become "Active Participants" on the day on which they first accumulate 750 covered hours in the current and immediately preceding calendar years. Seasonal employees become "Active Participants" if they satisfy one-half of the covered hour requirement of Non-Seasonal employees.

2. Monthly Pension at Normal Retirement

The monthly pension earned for service prior to 1987 is determined based on the 1986 Plan provisions as outlined in the Actuarial Report as of January 1, 1986. The final five-year average contribution rate used for this determination recognizes contribution rates applicable to all 500 hour years through 1991.

For service after 1986, monthly pension benefits are earned as follows:

Calendar Year	Contribution Percentage	
	First 20 Years	After 20 Years
1987-1991	2.00%	2.65%
1992-1996	2.30%	3.05%
1997-1999	2.46%	3.26%
2000-2002	2.70%	3.58%
1/2003-6/2003	2.20%	2.92%
7/2003-2006	1.20%	1.20%
2007	1.65%	1.65%
2008	2.00%	2.65%
2009+	1.20%	1.20%

3. Past Service Credits

A participant is granted credit for the number of years and months of specified types of unbroken employment rendered prior to his or her first covered hour, subject to limits specified in the Plan.

4. Vesting Service

A Plan member earns a vesting service year for each year after 1975 during which he or she is credited with at least 500 covered hours (250 covered hours for Seasonal Plan members). For service before 1976, a Plan member is credited with a vesting service year for each year of continuous coverage under the Plan.

5. Normal Retirement Age

A participant reaches Normal Retirement Age upon the later of age 65 or an Active participant's age on the second anniversary of his or her first covered hour.

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SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**11. Disability Benefit**

Upon a vested participant's total and permanent disability before age 65, the monthly benefit is the greater of (a) 85% of the earned monthly pension benefit or (b) the early retirement pension otherwise payable, provided the vested participant has met the specified recent coverage requirement on the disability onset date.

12. Vested Benefit Upon Termination of Employment

Upon termination of employment, a participant is vested in his or her accrued pension, based on past and future service credits, if he or she has completed at least 5 years of vesting service, one of which was completed during or after 1991.

A terminated vested participant may elect early commencement of the earned retirement benefit at any time on or after the Early Retirement Eligibility Date. If the participant does not have recent coverage and has not "locked-in" rights to unreduced pension benefits by having completed 25 years of Plan service before termination, the benefit is reduced by the sum of 0.60% per month for each of the first 60 months that the early retirement date precedes the participant's 65th birthday plus 0.40% per month for each month that such early retirement date precedes the participant's 60th birthday.

Vested participants who are not covered by the current Plan provisions may be subject to additional limitations on their benefits.

13. Extra Check

An annual "Extra Check" is payable to: (i.) pre-1985 retirees in the amount of \$540 and to (ii.) their eligible survivors in the amount of \$450.

14. Death Benefits

Upon the death of a participant or pensioner who has met the specified recent coverage requirement, a temporary monthly pension is payable to the surviving children under conditions specified in the Plan.

A pre-retirement benefit to the surviving spouse is payable upon the death of a vested participant. If a married participant had recent coverage at the time of death, the spouse receives an immediate benefit based on the participant's earned benefit. The earned benefit is reduced to reflect early retirement, as specified in the Plan, and the appropriate Employee and Spouse Pension factor. 66 2/3% of the resulting amount is then payable immediately to the spouse. If the participant does not have recent coverage, the benefit is calculated as described above, but a 50% factor is applied in lieu of the 66 2/3% factor, and, if the participant was not eligible to retire on the date of death, commencement of the pension is deferred until the time the participant would have been first eligible to retire.

A single sum death benefit equal to 50% of contributions, subject to a maximum of \$10,000, is payable upon the death of an Active or Terminated participant who has completed at least 5 years of vesting service. In addition, for unmarried vested participants who satisfy the recent coverage requirements and would otherwise be eligible to retire, a death benefit of 48 times the participant's accrued pension, reduced to reflect early retirement as specified in the Plan, is payable as a lump sum amount.

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SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS

Upon the death of a pensioner with a retirement date before January 1, 1992, a single sum benefit of 12 times the monthly normal form pension (Life Only annuity), subject to a maximum of \$10,000 is payable. Beginning with retirements in 1992, beneficiaries of retirees with recent coverage who elect a Life Only or Benefit Adjustment Option (without the Spouse Pension) receive a 4-Year Certain death benefit payment equal to 48 times the pensioner's Life Only benefit minus the total monthly payments already received by the pensioner.

If a pensioner retires after January 1, 1992, he or she may elect an Optional Lump Sum Death Benefit equal to 12 times the monthly normal form pension (Life Only annuity). The Optional Lump Sum Death Benefit is paid for by reducing the pensioner's monthly payment.

15. Transition Provisions

Certain minimum benefits are provided to participants who were covered by prior versions of the Plan.

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SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS

PLAN AMENDMENT HISTORY

The following is a summary of the Plan changes since 1984 that impact the valuation.

Effective Date	Description of Change
1/1/2011	Annual "Extra Checks" to pre-1985 retirees and their eligible survivors were made a permanent part of the Plan.
1/1/2009	A 75% Optional Employee and Spouse Pension was added. Also, a \$40 million reserve for extra check payments was established.
1/1/2008	Effective for calendar year 2008 only, the percentages used to calculate Plan participant account benefits have been increased from 1.20% to 2.00% for participants who have not completed 20 years of service, and from 1.20% to 2.65% for participants who have completed at least 20 years of service. The percentages for years 2009 and later remain at 1.20%.
1/1/2007	Effective for calendar year 2007 only, the percentage used to calculate Plan participant account benefits was increased from 1.20% to 1.65%. The percentages for years 2008 and later remain at 1.20%.
7/1/2003	Effective July 1, 2003, the percentage used to calculate Plan participant account benefits has been reduced to 1.20% for the second half of 2003 and all subsequent years.
1/1/2000	<p>Effective for calendar years 2000, 2001 and 2002, the percentage used to calculate Plan participant account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.70% instead of 2.16% for contributions credited in this period if he/she has not completed 20 year of service. If such participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 3.58% instead of 2.86% during this same period.</p> <p>Effective for calendar years 2003, 2004 and 2005, the percentage used to calculate Plan participant contribution account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.20% instead of 2.00% for contributions credited in this period, if he/she has not completed 20 years of service. If such participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 2.92% instead of 2.65% during this same period.</p> <p>Effective with calendar year 2000, all Disability Pensioner benefits have been increased to 85% of his/her Normal Retirement Benefit unless said Disability Pensioner's benefits are already payable in a greater amount. Spouses of certain deceased Disability Pensioners have had their benefits appropriately adjusted, as applicable. The same 85% "floor" monthly pension benefit shall be paid to all Disability Pensioners and, as applicable, to their spouses for Plan participants who become Disabled Pensioners after calendar year 1999.</p>

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SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**PLAN AMENDMENT HISTORY**

Effective Date	Description of Change
1/1/2000 (Continued)	<p>Effective with calendar year 2000, the maximum Child Survivor Benefits have been increased to \$1,000 and such increased benefits shall be payable, in general, upon the death of a person who was an Active Participant on 1/1/1987 or thereafter and who otherwise satisfied the applicable recency of employment requirements at the time of death.</p> <p>Effective with calendar year 2000, PEER eligible participants with 25 years of contributory service "lock-in" PEER coverage by working at least 1,000 covered hours during any consecutive 24 month period that ends on or after completion of 25 years of contributory service.</p>
1/1/1999	Effective with retirements in calendar year 1999, a vested participant who has not suffered a forfeiture of service after 1975 may qualify to have pre-1976 forfeited contributory service credit restored.
1/1/1998	<p>Effective for calendar years 1997, 1998 and 1999, the percentage used to calculate Plan participant contribution account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.46% instead of 2.00% for contributions credited in this period if he/she has not completed 20 years of service. If a participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 3.26% instead of 2.65% during this same period.</p> <p>Effective for calendar years 2000, 2001 and 2002, the percentage used to calculate Plan participant contribution account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.16% instead of 2.00% for contributions credited in this period, if he/she has not completed 20 years of service. If a participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 2.86% instead of 2.65% of contributions during this same period.</p>
1/1/1994	<p>Effective for calendar years 1994, 1995 and 1996, the percentage used to calculate Plan participant contribution account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.3% instead of 2.00% for contributions credited in 1992 through 1996, inclusive, if he/she has not completed 20 years of contributory service. If a participant has completed at least 20 years of such service, he/she will earn a monthly pension benefit of 3.05% instead of 2.65% during this same period.</p> <p>The "Rule of 85" early retirement test was lowered to a "Rule of 84" test for both the PEER program supported by 6.5% surcharge contributions and regular enhanced early retirement features.</p>

EIN/PN: 91-6145047 / 001

SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS

PLAN AMENDMENT HISTORY

Effective Date	Description of Change
<p>1/1/1994 (Continued)</p>	<p>The Program for Enhanced Early Retirement (PEER) was expanded to allow participants who meet the Rule of 82 (or Rule of 80) to retire with no early retirement reduction. To qualify, a participant must have current PEER coverage and must retire from a bargaining unit that has negotiated 11.5% PEER 82 surcharge contributions, effective on or after 8/1/1993, or 16.5% PEER 80 surcharge contributions, effective on or after 8/1/1994.</p> <p>The Plan's recent coverage provisions were liberalized to provide protection to participants with at least 25 years of contributory service. Participants who satisfy the latter condition and who leave covered employment under age 55 now have access to the Plan's enhanced early retirement, death and survivor benefits.</p> <p>The Plan's minimum disability pension has been increased from 55% to 62%.</p>
<p>1/1/1992</p>	<p>A Plan participant is vested in his or her accrued pension if he/she has completed at least 5 years of vesting service, one of which was earned in 1991 or later. Prior to this date, a participant became vested upon completion of 10 years of vesting service.</p> <p>Effective for calendar years 1992 and 1993, Plan participants will receive a 15% increase in the percentage used to calculate his/her Contribution Account Benefit. A participant will earn a monthly pension benefit of 2.3% instead of 2.00% for contributions credited in 1992 and 1993 if he/she has not completed 20 years of service. If a participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 3.05% instead of 2.65%.</p> <p>Pre-Retirement Death Benefits were modified as follows:</p> <ul style="list-style-type: none"> • The temporary spouse survivor benefit is eliminated; • For married vested participants who die with recent coverage, a 66-2/3% Spouse Lifetime Pension is payable immediately; and • For non-married vested participants who die with recent coverage, a single sum death benefit is payable to their designated beneficiaries. The lump sum amount equals 48 times the participant's monthly accrued benefit.

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SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS

PLAN AMENDMENT HISTORY

Effective Date	Description of Change
<p>1/1/1992 (Continued)</p>	<p>Post-Retirement Death Benefits were revised as follows:</p> <ul style="list-style-type: none"> • For participants who retire with recent coverage, the After Retirement Spouse Lifetime Pension is increased from 50% to 66-2/3%. If a participant retires without recent coverage, the After Retirement Spouse Lifetime Pension remains at 50%. • Non-married vested participants or married vested participants who did not elect the Employee and Spouse Pension, who retired with recent coverage and die before receiving 4 years of benefit payments will have the remainder of 4 years benefits paid to their designated beneficiary. <p>Enhanced early retirement benefits became available for participants with recent coverage if the sum of their attained age and years of contributory service is equal to or greater than 85 (the "Rule of 85"). Reduction for early retirement under this provision is cut by approximately 25%.</p> <p>The Program for Enhanced Early Retirement (PEER) also became available. Under this program, participants who meet the Rule of 85, who retire from a bargaining unit that has negotiated 6.5% surcharge PEER contributions, and who have current PEER coverage can retire with no early retirement reduction, regardless of their age.</p> <p>There is a 9 month period (4/1/1991 to 12/31/1991) where members with pension effective dates or application requests (and recent coverage) within this time frame were permitted to rescind their 1991 pension effective dates and defer them until 1/1/1992 in order to benefit from Plan improvements effective on that date. Members electing to rescind and defer their pension effective dates were required to repay any benefit amounts paid to them. Also, pension increases effective after 1991 are governed by the new death and survivor benefit rules.</p>
<p>7/1/1988</p>	<p>The Plan was modified to provide an additional optional pension form: The Employee and Spouse Pension with Benefit Adjustment Option.</p>

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SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS

PLAN AMENDMENT HISTORY

Effective Date	Description of Change
1/1/1987	<p>Two formulas were used to compute a participant's retirement benefit: An improved version of the Plan's pre-1987 5-Year Average Benefit formula (used to determine the retirement benefit for service before January 1, 1987 and applicable only if a participant first became covered by the Plan before 1987) and the Contribution Account Benefit (used to determine the retirement benefit for a participant's contributory service under the Plan after 1986). Note, participants that are active in the Plan both before and after January 1, 1987 had their retirement benefit based on the sum of their 5-Year Average Benefit <u>and</u> their Contribution Account Benefit. Also, participants who first became covered by the Plan after 1986 might have qualified for a Non-contributory Service benefit based on any past employment either before or after January 1, 1987.</p> <ul style="list-style-type: none"> • 5-Year Average Benefit: A participant's monthly retirement benefit was based on his/her total prior Plan past and future service credits earned as of 12/31/1986 multiplied by his/her 5-year average rate benefit factor. The maximum prior Plan credits were increased from 30 credits to 33-1/3 credits. Also, when determining a participant's 5-year average contribution rate, the formula recognized employer contributions after 1986 up to the end of 1991 (or participant's retirement date, if earlier). • Contribution Account Benefit: A participant's monthly retirement benefit is based on a percentage of the total Employer Contributions made on his/her behalf for contributory service after 1986. The percentage that applies is: <ul style="list-style-type: none"> 2% of all the employer contributions made for a participant's covered employment (after 1986) during the first 20 calendar years of service <li style="text-align: center;">PLUS 2.65% of all the employer contributions made for a participant's covered employment (after 1986) that comes after the end of his/her 20th calendar year of service.

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SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS

PLAN AMENDMENT HISTORY

Effective Date	Description of Change
1/1/1987 (Continued)	<ul style="list-style-type: none"> Non-contributory Service Benefit: If a participant first started working in covered employment after 1986, the value of this benefit is based on 2% of the participant's average annual contribution in his/her first five 500 covered hour years multiplied by the participant's years of non-contributory service (to a maximum of 10).
1/1/1985	A 25% increase in retirement and survivor benefits calculated under the Plan's 5-year average contribution rate benefit schedule was adopted. To be eligible, a participant must have had a pension effective date on or after January 1, 1985 and have earned 250 or more covered hours in a single calendar year beginning on or after January 1, 1983.
8/1/1984	<p>Pre-retirement spouse benefits were extended to the surviving spouses of all vested participants who die before the effective date of their retirement benefit. Under the old rules, a pre-retirement spouse benefit was only payable if the vested participant attained age 55 and was in active service under the Plan for at least one calendar month ending after his 55th birthday.</p> <p>The rule requiring reduction of the spouse survivor benefit by the amount of any pre-retirement spouse benefit was eliminated.</p>

WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

EIN/PLAN NO. : 91-6145047/001

**Schedule MB, line 8b(1) - Schedule of Projection of Expected Benefit Payments
(in Thousands)**

<u>Plan Year</u>	<u>Expected Annual Benefit Payments</u>
2016	\$2,689,799
2017	\$2,775,867
2018	\$2,882,990
2019	\$2,981,137
2020	\$3,071,322
2021	\$3,153,071
2022	\$3,225,745
2023	\$3,285,517
2024	\$3,330,032
2025	\$3,361,995

WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN
EIN/PLAN NO. : 91-6145047/001

Schedule MB, line 8b(2) - Schedule of Active Participant Data

Attained Age	Years of Credited Service										Total
	Under 1	1 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	35 to 39	40 & Up	
Under 25	160	12,820	640	0	0	0	0	0	0	0	13,620
25 to 29	80	10,780	6,320	1,500	0	0	0	0	0	0	18,680
30 to 34	60	10,400	5,760	6,400	1,020	0	0	0	0	0	23,640
35 to 39	20	6,120	5,180	6,040	4,740	720	0	0	0	0	22,820
40 to 44	20	5,840	4,260	5,600	4,520	3,400	660	0	0	0	24,300
45 to 49	60	4,440	4,680	5,440	4,980	4,340	4,100	320	0	0	28,360
50 to 54	0	3,720	3,520	4,840	5,100	4,080	4,840	2,520	280	0	28,900
55 to 59	40	3,000	3,500	4,260	3,640	2,760	3,280	2,380	1,940	260	25,060
60 to 64	20	1,600	1,800	2,480	2,080	1,520	1,840	1,060	1,460	1,060	14,920
65 to 69	0	420	440	400	220	200	140	100	120	160	2,200
70 & Up	0	160	180	40	40	0	0	0	0	20	440
Total	460	59,300	36,280	37,000	26,340	17,020	14,860	6,380	3,800	1,500	202,940

We valued 202,940 active lives for the 1-1-2016 actuarial valuation.

Milliman Actuarial Valuation

EIN/PLAN NO.: 91-6145047/001

SCHEDULE MB, LINE 9C AND 9H, SCHEDULE OF FUNDING STANDARD ACCOUNT BASES

Amortization Bases

The following table depicts the various entries used to establish the year-by-year charges and credits with respect to the Funding Standard Account.

Before Combine/Offset

(\$ in thousands)					
	Year Established	Original Balance	1/1/2016 Balance	Years Remaining	Amortization Payment
Charges					
2008 Net Investment Loss	2009	\$4,407,752	\$3,971,046	22.000	\$335,519
2008 Net Investment Loss	2010	\$588,120	\$535,988	22.000	\$45,286
2008 Net Investment Loss	2011	\$671,272	\$619,441	22.000	\$52,338
2008 Net Investment Loss	2012	\$467,560	\$437,331	22.000	\$36,951
2008 Net Investment Loss	2013	\$875,912	\$831,391	22.000	\$70,245
2008 Net Investment Loss	2014	\$1,635,968	\$1,577,758	22.000	\$133,307
Experience Loss	2016	\$562,505	\$562,505	15.000	\$57,720
PEER Changes	2016	\$2,107	\$2,107	15.000	\$216
Assumption Changes	2016	\$31,318	\$31,318	15.000	\$3,214
<i>Total Charges</i>		\$9,242,514	\$8,568,885		\$734,796
Credits					
Prior Combined/Offset Base	2015	\$1,532,174	\$1,459,413	12.397	\$168,236
<i>Total Credits</i>		\$1,532,174	\$1,459,413		\$168,236
Net Charges/(Credits)			\$7,109,472		\$566,560

Combined/Offset

(\$ in thousands)					
	Year Established	Original Balance	1/1/2016 Balance	Years Remaining	Amortization Payment
Charges					
2008 Net Investment Loss	2009	\$4,407,752	\$3,971,046	22.000	\$335,519
2008 Net Investment Loss	2010	\$588,120	\$535,988	22.000	\$45,286
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2008 Net Investment Loss	2013	\$875,912	\$831,391	22.000	\$70,245
2008 Net Investment Loss	2014	\$1,635,968	\$1,577,758	22.000	\$133,307
<i>Total Charges</i>		\$8,646,584	\$7,972,955		\$673,646
Credits					
Combined/Offset Base	2016	\$863,483	\$863,483	12.397	\$99,539
<i>Total Credits</i>		\$863,483	\$863,483		\$99,539
Net Charges/(Credits)			\$7,109,472		\$574,107

EIN/PLAN NO. : 91-6145047/001

SCHEDULE MB, LINE 11, JUSTIFICATION FOR CHANGE IN ACTUARIAL ASSUMPTIONS

Spouse Age Difference

Where applicable, husbands are assumed to be two years older than their wives.

Past Employment

Total past employment (continuous past employment plus special past employment) for each employee was calculated as the number of years from year of union membership until year of coverage, but not less than the known continuous past employment for the employee.

Survivor Benefit Costs

The family composition of covered employees was assumed to be similar to that tabulated in the 15th Actuarial Valuation published by the Railroad Retirement Board. This assumption was used to estimate the probability that an employee will be survived by a beneficiary eligible for a survivor benefit and to establish the probable duration of the benefit.

Inactive Participants

Vested inactive participants who are 75 or older as of the valuation date are assumed to be deceased and excluded from this valuation. Inactive participants who are coded as a claim for more than one year are expected to be either deceased or not eligible for a benefit from the Plan. We assume that any such participants do not have and will not create any liability for the Plan.

Assumption Changes Incorporated in This Valuation

- The current liability interest rate was decreased from 3.51% to 3.28% to remain within the IRS prescribed corridor.
- The current liability mortality tables were changed from annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2015 to the annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2015 as prescribed by the IRS.
- The discount rate used for the 1982/1984 Annuity Account was changed to 8.41% for 2016 from 5.87% for 2015, and the discount rate used for the SBA Dedication was changed to 4.69% for 2016 from 4.88% for 2015.

The following assumptions were changed to better reflect recent and expected future experience:

- The anticipated annual employer contributions were increased to \$1.617 billion for purposes of projecting the 2016 Funding Standard Account and determining the Amortization Period.

WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN
EIN/PLAN NO. : 91-6145047/001

Schedule MB, line 8b(2) - Schedule of Active Participant Data

Attained Age	Years of Credited Service										Total
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Total	460	59,300	36,280	37,000	26,340	17,020	14,860	6,380	3,800	1,500	202,940

We valued 202,940 active lives for the 1-1-2016 actuarial valuation.

EIN/PLAN NO.: 91-6145047/001

SCHEDULE MB, LINE 9C AND 9H, SCHEDULE OF FUNDING STANDARD ACCOUNT BASES

Amortization Bases

The following table depicts the various entries used to establish the year-by-year charges and credits with respect to the Funding Standard Account.

Before Combine/Offset

(\$ in thousands)					
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Charges					
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<i>Total Credits</i>		\$1,532,174	\$1,459,413		\$168,236
Net Charges/(Credits)			\$7,109,472		\$566,560

Combined/Offset

(\$ in thousands)					
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<i>Total Credits</i>		\$863,483	\$863,483		\$99,539
Net Charges/(Credits)			\$7,109,472		\$574,107

EIN/PLAN NO. : 91-6145047/001**SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS****Actuarial Assumptions****Investment Earnings Assumptions*****Fixed Dollar Account***

The assumed rate of return for these assets, which is used to value the pension benefits¹ for Pensioners and Beneficiaries whose benefits commenced on or before August 1, 1982 (as identified by Prudential Investments), is 6.50%.

1982/1984 Annuity Account

The assumed rate of return for these assets, which is used to value the pension benefits¹ for Pensioners and Beneficiaries whose benefits commenced from September, 1982 through December, 1984 (as identified by Prudential Investments), is 8.41%.

Strategic Bond Account (SBA)

The assumed rate of return for these assets is 4.69%. This assumption is used to value 85.20% of the pension benefits¹ related to service through December 31, 1985, based on December 31, 1984, Plan provisions and not covered by the prior asset dedications.

Remaining Assets

The assumed rate of investment return which is used to value all benefits expected to be paid out of remaining assets and future contributions is 7.00%, net of investment expenses.

¹Single sum death benefits are not valued using the investment earnings assumptions described above. Instead, the "Remaining Assets" assumption is used.

Post-retirement Mortality Rates

For males

- Rates based on RP 2000 mortality tables
- Ages up through 29, male employee table,
- Ages 30-49, male employee table with blue collar adjustment
- Ages 50-70, custom blend of the healthy male annuitant and the employee tables, starting at 50%/50% at age 50, to 98%/2% at age 70. The blended table is adjusted by male blue collar adjustments
- Ages 70 and above, healthy male annuitant, adjusted by blue collar adjustments
- All projected to 2015 using male Scale AA

For females

- Rates based on RP 2014 mortality tables
- Ages up through 49, female employee table set forward one year, with blue collar adjustment
- Ages 50-78, healthy female annuitant table set forward one year, with blue collar adjustment
- Ages 79-119, 95% of healthy female annuitant table, set forward one year, with blue collar adjustment
- All projected to 2020 using Scale BB, set forward one year

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Special mortality tables, reflecting Plan experience, are used for disabled pensioners. Examples of mortality rates used are shown in the table below:

Annual Probability of Death						
Age Last Birthday	Non-Retired Participants		Age Retirees & Beneficiaries		Disabled Retirees	
	Male	Female	Male	Female	Male	Female
25	0.0003	0.0002	0.0003	0.0002	0.0244	0.0176
40	0.0012	0.0005	0.0012	0.0005	0.0244	0.0176
55	0.0027	0.0020	0.0046	0.0043	0.0252	0.0182
70	0.0156	0.0076	0.0222	0.0151	0.0336	0.0242
85	0.1086	0.0677	0.1086	0.0677	0.1362	0.0981

Pre-retirement Mortality Rates

The assumed annual rates of healthy mortality for males is based on the RP 2000 Mortality Tables for Male Employees adjusted for Blue Collar and projected by Scale AA to 2015.

The assumed annual rates of healthy mortality for females is based on the RP 2014 Mortality Tables for Female Employees, set forward one year, adjusted for Blue Collar and projected by Scale BB, set forward one year, to 2020.

Provision for Non-investment Expenses

Administrative expenses are assumed to be \$97 million per year, payable mid-year.

Age Retirement Rates

Age retirement rates apply only to retirement eligible participants.

We use five retirement rate tables. Their values are displayed in the three columns of table (1), and the fourth and fifth columns of table (2), below. (Note that the first two columns of table (1), and the first two columns of table (2), represent the same two tables).

In general, for a given participant in a PEER unit, two or more of these tables may be accessed during a single run, with the under 25 years of service rates applying until the participant is projected to attain the required number of age plus service points, (80, 82, or 84) at which time the 25 or more years of service rates apply.

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Participants with fewer than 25 Years of Service

Age Last Birthday	Non-PEER Eligible Actives	PEER Eligible Actives	Non-PEER Eligible Vested Terminated
49	0.030	0.150	NA
50	0.030	0.150	NA
51	0.030	0.150	NA
52	0.030	0.150	NA
53	0.030	0.150	NA
54	0.080	0.160	0.160
55	0.060	0.120	0.120
56	0.060	0.120	0.060
57	0.060	0.120	0.060
58	0.060	0.120	0.060
59	0.100	0.200	0.100
60	0.100	0.200	0.100
61	0.350	0.350	0.300
62	0.350	0.350	0.200
63	0.150	0.150	0.150
64	0.300	0.300	0.300
65	0.300	0.300	0.200
66	0.200	0.200	0.060
67	0.200	0.200	0.060
68	0.200	0.200	0.060
69	1.000	1.000	1.000

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SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

Participants with 25 or more Years of Service

Age Last Birthday	Non-PEER Eligible Actives	PEER Eligible Actives	Non-PEER Eligible Vested Terminated	PEER Eligible Vested Terminated
49	0.030	0.150	0.150	0.230
50	0.030	0.150	0.150	0.230
51	0.030	0.150	0.150	0.230
52	0.030	0.150	0.150	0.230
53	0.030	0.150	0.150	0.230
54	0.080	0.160	0.160	0.350
55	0.060	0.120	0.120	0.250
56	0.060	0.120	0.090	0.200
57	0.060	0.120	0.090	0.180
58	0.060	0.120	0.090	0.180
59	0.100	0.200	0.150	0.300
60	0.100	0.200	0.150	0.300
61	0.350	0.350	0.350	0.350
62	0.350	0.350	0.350	0.350
63	0.150	0.150	0.150	0.150
64	0.300	0.300	0.300	0.300
65	0.300	0.300	0.300	0.300
66	0.200	0.200	0.200	0.200
67	0.200	0.200	0.200	0.200
68	0.200	0.200	0.200	0.200
69	1.000	1.000	1.000	1.000

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SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS

Disability Retirement

Disability rates apply only to employees with 4 or more years of vesting service.

Age Last Birthday	Examples of Annual Probability of Disability Retirement
32	0.0006
37	0.0008
42	0.0011
47	0.0017
52	0.0030
57	0.0052

Employee Termination Rates

The termination rates shown below exclude death, disability and retirement rates. Termination rates are not applied when an individual is eligible for age retirement. Below are examples of annual probabilities of employment termination for active employees with less than 9 years of coverage.

Non-Seasonal Employees				
Age Last Birthday At First Covered Hour	Years Since First Covered Hour			
	0	1	2	8
22	0.0945	0.1795	0.2272	0.1120
32	0.0844	0.1478	0.1914	0.0896
42	0.0776	0.1214	0.1674	0.0784
52	0.0641	0.0898	0.1435	0.0784
62	0.0574	0.0686		
Seasonal Employees				
Age Last Birthday At First Covered Hour	Years Since First Covered Hour			
	0	1	2	8
22	0.7004	0.5443	0.3039	0.1600
32	0.6254	0.4482	0.2559	0.1280
42	0.5754	0.3682	0.2240	0.1120
52	0.4753	0.2721	0.1920	0.1120
62	0.4253	0.2081		

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Examples of annual probabilities for termination are listed below for Non-Seasonal and Seasonal Active employees with 9 or more years of coverage.

Non-Seasonal and Seasonal Employees		
Age Last Birthday	After 9 or more Years Since First Covered Hour	
	Non-Seasonal	Seasonal
32	0.0734	0.0978
42	0.0435	0.0790
52	0.0422	0.0562
62	0.0077	0.0102

Future Annual Hours and Contributions

Projected benefit amounts for future years were calculated assuming that: (a) Active Non-Seasonal employees work an average of 1800 hours per year; (b) Active Seasonal employees work an average of 600 hours per year; and (c) contribution rates in effect as of December 31 prior to the valuation date.

A non-retired participant was considered Active as of the valuation date, if he or she earned at least 250 covered hours during the prior year, or at least 1 covered hour in the prior year and at least 250 covered hours in second prior year.

Expected Annual Employer Contributions

The annual employer contributions expected during 2016 have been assumed to be \$1.617 billion. This amount is used to determine the projected Funding Standard Account and the expected amortization period of the UAL.

Sample Valuation Data

We have relied on data supplied by Prudential Investments and Northwest Administrators. The actuarial values for non-retired participants are based on a sample of the employees covered under the Plan, as described in Appendix B. The actuarial values for records with valid data are adjusted for sampling and incomplete data, and the results are assumed to represent the values of the entire covered group.

Form of Payment

Participants without recent coverage are assumed to elect the single life annuity. Participants with recent coverage are assumed to elect a four year certain and life annuity. A factor of 1.0039 is applied in order to account for the availability of a subsidized joint and survivor benefit.

Probability of Marriage

Non-retired participants are assumed to be married at various percentages. Below is a brief summary of these percentages.

Age	Probability of Marriage
32	69.8%
42	75.5%
52	82.0%
62	82.0%

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Where applicable, husbands are assumed to be two years older than their wives.

Past Employment

Total past employment (continuous past employment plus special past employment) for each employee was calculated as the number of years from year of union membership until year of coverage, but not less than the known continuous past employment for the employee.

Survivor Benefit Costs

The family composition of covered employees was assumed to be similar to that tabulated in the 15th Actuarial Valuation published by the Railroad Retirement Board. This assumption was used to estimate the probability that an employee will be survived by a beneficiary eligible for a survivor benefit and to establish the probable duration of the benefit.

Inactive Participants

Vested inactive participants who are 75 or older as of the valuation date are assumed to be deceased and excluded from this valuation. Inactive participants who are coded as a claim for more than one year are expected to be either deceased or not eligible for a benefit from the Plan. We assume that any such participants do not have and will not create any liability for the Plan.

Assumption Changes Incorporated in This Valuation

- The current liability interest rate was decreased from 3.51% to 3.28% to remain within the IRS prescribed corridor.
- The current liability mortality tables were changed from annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2015 to the annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2015 as prescribed by the IRS.
- The discount rate used for the 1982/1984 Annuity Account was changed to 8.41% for 2016 from 5.87% for 2015, and the discount rate used for the SBA Dedication was changed to 4.69% for 2016 from 4.88% for 2015.

The following assumptions were changed to better reflect recent and expected future experience:

- The anticipated annual employer contributions were increased to \$1.617 billion for purposes of projecting the 2016 Funding Standard Account and determining the Amortization Period.

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The Prudential Investments Fixed Dollar Account (FDA), in general, was valued at book value. However, to the extent that cash flows from the FDA are not sufficient to provide the projected FDA benefits, certain bonds valued at amortized cost were assigned to the FDA so that all projected FDA benefits were supported by dedicated assets. The 1982/1984 Annuity Account and the SBA were valued on an amortized cost basis. Below is a summary of the actuarial value of the dedicated asset as of the valuation date:

Dedicated Account	(\$ in thousands)
FDA	\$ 98,223
1982/1984 Annuity Account	43,393
SBA	<u>3,124,038</u>
Total Actuarial Value of Dedicated Assets	\$ 3,265,654

The remaining assets were valued using a smoothing procedure under which the 2008 market value loss is recognized at the rate of 10% per year for ten years. All other market value gains and losses are recognized at the rate of 20% per year over five years. The actuarial value of the remaining assets may not be greater than 120% or less than 80% of the market value.

The actuarial value of assets for purposes of determining the unfunded vested benefit liability is the same method used for ERISA funding purposes, except the Pension Relief Act of 2010 election to smooth the 2008 investment loss is not used.

Actuarial Cost Method

The Unit Credit actuarial cost method was used for this valuation.

Under this method, the Actuarial Liability is the Accrued Benefit Liability for all participants included on the valuation date.

The Normal Cost is:

- (i.) the expected increase in Accrued Benefit Liability for these participants resulting from benefits earned during the current year, plus,
- (ii.) as permitted under section 1.412(c)(3)-1(d)(2) of the Regulations, the expected increase in Accrued Benefit Liabilities resulting from new participants who are covered employees on the valuation date. The additional cost for these employees is based on a sample population that has the same demographic characteristics of a representative cross-section of recent new entrants, reflecting the actuary's best estimate of the number of new hires and number of hours worked by covered employees who are expected to become new participants in the Plan.

On July 28, 2016, the IRS approved the change in cost method submitted in December of 2012. The approved method is described above.

As part of the approval, the IRS requested that the ERISA Credit Balance be restated beginning January 1, 2009, to exclude the 2008 Net Investment Loss charge bases from the combine and offset method applied to all other bases.

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This table shows the number of years of life expectancy for retirees according to the mortality tables (see Appendix C for description of tables) used to value liabilities under the Plan. The long periods over which age retirees are expected to receive payments indicate the significant assets required to fund benefits for participants who are already retired. The shorter life expectancies for Disabled Pensioners imply a lower level of assets required for males and females who retire under the Plan's disability provisions.

Years of Life Expectancy				
Age	Age Pensioner		Disabled Pensioner	
	Male	Female	Male	Female
45	35.2	38.7	24.5	28.3
50	30.5	33.9	22.4	25.7
55	26.0	29.5	20.1	22.9
60	21.7	25.2	17.5	20.0
62	20.0	23.5	16.5	18.7
65	17.7	21.0	14.8	16.9
70	14.0	17.1	11.8	13.6
75	10.7	13.5	9.0	10.5
80	7.8	10.3	6.7	8.1
85	5.6	7.5	5.0	6.2
90	3.9	5.3	3.7	4.7
95	2.8	3.7	2.7	3.7
100	2.2	2.6	1.9	2.6

Note: Life expectancies change only when retired life mortality rates are revised.

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SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**1. Active Participation**

Non-Seasonal employees for whom contributions are required to be made to the Trust under the terms of a pension agreement become “Active Participants” on the day on which they first accumulate 750 covered hours in the current and immediately preceding calendar years. Seasonal employees become “Active Participants” if they satisfy one-half of the covered hour requirement of Non-Seasonal employees.

2. Monthly Pension at Normal Retirement

The monthly pension earned for service prior to 1987 is determined based on the 1986 Plan provisions as outlined in the Actuarial Report as of January 1, 1986. The final five-year average contribution rate used for this determination recognizes contribution rates applicable to all 500 hour years through 1991.

For service after 1986, monthly pension benefits are earned as follows:

Calendar Year	Contribution Percentage	
	First 20 Years	After 20 Years
1987-1991	2.00%	2.65%
1992-1996	2.30%	3.05%
1997-1999	2.46%	3.26%
2000-2002	2.70%	3.58%
1/2003-6/2003	2.20%	2.92%
7/2003-2006	1.20%	1.20%
2007	1.65%	1.65%
2008	2.00%	2.65%
2009+	1.20%	1.20%

3. Past Service Credits

A participant is granted credit for the number of years and months of specified types of unbroken employment rendered prior to his or her first covered hour, subject to limits specified in the Plan.

4. Vesting Service

A Plan member earns a vesting service year for each year after 1975 during which he or she is credited with at least 500 covered hours (250 covered hours for Seasonal Plan members). For service before 1976, a Plan member is credited with a vesting service year for each year of continuous coverage under the Plan.

5. Normal Retirement Age

A participant reaches Normal Retirement Age upon the later of age 65 or an Active participant's age on the second anniversary of his or her first covered hour.

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SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**6. Normal Pension Form**

The normal form of pension for unmarried participants is a Life Only Pension. In general, married participants who do not elect otherwise receive a reduced Employee and Spouse Pension. This reduced amount is an “actuarial equivalent” of the Life Only Pension. Participants who retired under the Employee and Spouse Pension Option will have their pension restored to the amount payable under the Normal Form if the spouse dies first. In the event that the participant dies first, the amount of spouse pension is 66 2/3% of the retiree’s pension for those who retired after 1991 with recent coverage; otherwise the amount of spouse pension is 50% of the retiree’s pension. In both instances, the actuarial reduction factor for the Employee and Spouse Pension amount is calculated as though the spouse pension benefit would be 50% of the reduced Employee and Spouse Pension.

7. Other Pension Forms

An Optional Employee and Spouse Pension providing a 75% spouse pension is available. Participants retiring under age 65 may elect a Benefit Adjustment Option with or without the regular or Optional Employee and Spouse Pension.

8. Early Retirement Eligibility Date

In general, this date is the first day of the month coincident with or immediately following the later of the participant’s 55th birthday or the date the individual becomes a vested participant. However, a participant with recent coverage may retire at any age if he or she meets the Rule of 84 (or Rule of 82 or Rule of 80) under the Program for Enhanced Early Retirement (PEER program); that is, the sum of his or her attained age plus years of contributory service is equal to or greater than 84 (or 82 or 80).

9. Monthly Pension at Early Retirement for a Participant with Recent Coverage

If a participant meets the Rule of 84 and has recent coverage, the monthly pension benefit is reduced by the sum of 0.45% for each of the first 60 months that the early retirement date precedes his or her 62nd birthday plus 0.33% for each month that the early retirement date precedes his or her 57th birthday.

If a participant has recent coverage but does not meet the Rule of 84, his or her monthly pension benefit is reduced by the sum of 0.60% for each of the first 60 months that the early retirement date precedes his or her 62nd birthday plus 0.40% for each month that the early retirement date precedes his or her 57th birthday.

10. Monthly Pension at Early Retirement for a Participant with Current PEER Coverage

If a participant meets the Rule of 84 (or Rule of 82 or Rule of 80), is a member of a bargaining unit which has negotiated PEER 84 (or PEER 82 or PEER 80) contribution surcharges, and has current PEER coverage, the early retirement benefit equals 100% of the earned pension benefits. A participant has current PEER coverage at his or her retirement effective date if the applicable PEER contributions have been paid for at least 1,000 covered hours in the 24-month period immediately preceding his or her retirement effective date.

Note: If a participant is in a category of early retirement where benefits are subsidized (as described in paragraph 1 of Item 9 or in Item 10) and accumulates 25 years of service under the Plan while so covered, then his or her subsidized early retirement benefits are “locked-in” and cannot be forfeited.

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SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**11. Disability Benefit**

Upon a vested participant's total and permanent disability before age 65, the monthly benefit is the greater of (a) 85% of the earned monthly pension benefit or (b) the early retirement pension otherwise payable, provided the vested participant has met the specified recent coverage requirement on the disability onset date.

12. Vested Benefit Upon Termination of Employment

Upon termination of employment, a participant is vested in his or her accrued pension, based on past and future service credits, if he or she has completed at least 5 years of vesting service, one of which was completed during or after 1991.

A terminated vested participant may elect early commencement of the earned retirement benefit at any time on or after the Early Retirement Eligibility Date. If the participant does not have recent coverage and has not "locked-in" rights to unreduced pension benefits by having completed 25 years of Plan service before termination, the benefit is reduced by the sum of 0.60% per month for each of the first 60 months that the early retirement date precedes the participant's 65th birthday plus 0.40% per month for each month that such early retirement date precedes the participant's 60th birthday.

Vested participants who are not covered by the current Plan provisions may be subject to additional limitations on their benefits.

13. Extra Check

An annual "Extra Check" is payable to: (i.) pre-1985 retirees in the amount of \$540 and to (ii.) their eligible survivors in the amount of \$450.

14. Death Benefits

Upon the death of a participant or pensioner who has met the specified recent coverage requirement, a temporary monthly pension is payable to the surviving children under conditions specified in the Plan.

A pre-retirement benefit to the surviving spouse is payable upon the death of a vested participant. If a married participant had recent coverage at the time of death, the spouse receives an immediate benefit based on the participant's earned benefit. The earned benefit is reduced to reflect early retirement, as specified in the Plan, and the appropriate Employee and Spouse Pension factor. 66 2/3% of the resulting amount is then payable immediately to the spouse. If the participant does not have recent coverage, the benefit is calculated as described above, but a 50% factor is applied in lieu of the 66 2/3% factor, and, if the participant was not eligible to retire on the date of death, commencement of the pension is deferred until the time the participant would have been first eligible to retire.

A single sum death benefit equal to 50% of contributions, subject to a maximum of \$10,000, is payable upon the death of an Active or Terminated participant who has completed at least 5 years of vesting service. In addition, for unmarried vested participants who satisfy the recent coverage requirements and would otherwise be eligible to retire, a death benefit of 48 times the participant's accrued pension, reduced to reflect early retirement as specified in the Plan, is payable as a lump sum amount.

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Upon the death of a pensioner with a retirement date before January 1, 1992, a single sum benefit of 12 times the monthly normal form pension (Life Only annuity), subject to a maximum of \$10,000 is payable. Beginning with retirements in 1992, beneficiaries of retirees with recent coverage who elect a Life Only or Benefit Adjustment Option (without the Spouse Pension) receive a 4-Year Certain death benefit payment equal to 48 times the pensioner's Life Only benefit minus the total monthly payments already received by the pensioner.

If a pensioner retires after January 1, 1992, he or she may elect an Optional Lump Sum Death Benefit equal to 12 times the monthly normal form pension (Life Only annuity). The Optional Lump Sum Death Benefit is paid for by reducing the pensioner's monthly payment.

15. Transition Provisions

Certain minimum benefits are provided to participants who were covered by prior versions of the Plan.

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SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**PLAN AMENDMENT HISTORY**

The following is a summary of the Plan changes since 1984 that impact the valuation.

Effective Date	Description of Change
1/1/2011	Annual "Extra Checks" to pre-1985 retirees and their eligible survivors were made a permanent part of the Plan.
1/1/2009	A 75% Optional Employee and Spouse Pension was added. Also, a \$40 million reserve for extra check payments was established.
1/1/2008	Effective for calendar year 2008 only, the percentages used to calculate Plan participant account benefits have been increased from 1.20% to 2.00% for participants who have not completed 20 years of service, and from 1.20% to 2.65% for participants who have completed at least 20 years of service. The percentages for years 2009 and later remain at 1.20%.
1/1/2007	Effective for calendar year 2007 only, the percentage used to calculate Plan participant account benefits was increased from 1.20% to 1.65%. The percentages for years 2008 and later remain at 1.20%.
7/1/2003	Effective July 1, 2003, the percentage used to calculate Plan participant account benefits has been reduced to 1.20% for the second half of 2003 and all subsequent years.
1/1/2000	<p>Effective for calendar years 2000, 2001 and 2002, the percentage used to calculate Plan participant account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.70% instead of 2.16% for contributions credited in this period if he/she has not completed 20 year of service. If such participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 3.58% instead of 2.86% during this same period.</p> <p>Effective for calendar years 2003, 2004 and 2005, the percentage used to calculate Plan participant contribution account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.20% instead of 2.00% for contributions credited in this period, if he/she has not completed 20 years of service. If such participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 2.92% instead of 2.65% during this same period.</p> <p>Effective with calendar year 2000, all Disability Pensioner benefits have been increased to 85% of his/her Normal Retirement Benefit unless said Disability Pensioner's benefits are already payable in a greater amount. Spouses of certain deceased Disability Pensioners have had their benefits appropriately adjusted, as applicable. The same 85% "floor" monthly pension benefit shall be paid to all Disability Pensioners and, as applicable, to their spouses for Plan participants who become Disabled Pensioners after calendar year 1999.</p>

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SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS

PLAN AMENDMENT HISTORY

Effective Date	Description of Change
<p>1/1/2000 (Continued)</p>	<p>Effective with calendar year 2000, the maximum Child Survivor Benefits have been increased to \$1,000 and such increased benefits shall be payable, in general, upon the death of a person who was an Active Participant on 1/1/1987 or thereafter and who otherwise satisfied the applicable recency of employment requirements at the time of death.</p> <p>Effective with calendar year 2000, PEER eligible participants with 25 years of contributory service “lock-in” PEER coverage by working at least 1,000 covered hours during any consecutive 24 month period that ends on or after completion of 25 years of contributory service.</p>
<p>1/1/1999</p>	<p>Effective with retirements in calendar year 1999, a vested participant who has not suffered a forfeiture of service after 1975 may qualify to have pre-1976 forfeited contributory service credit restored.</p>
<p>1/1/1998</p>	<p>Effective for calendar years 1997, 1998 and 1999, the percentage used to calculate Plan participant contribution account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.46% instead of 2.00% for contributions credited in this period if he/she has not completed 20 years of service. If a participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 3.26% instead of 2.65% during this same period.</p> <p>Effective for calendar years 2000, 2001 and 2002, the percentage used to calculate Plan participant contribution account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.16% instead of 2.00% for contributions credited in this period, if he/she has not completed 20 years of service. If a participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 2.86% instead of 2.65% of contributions during this same period.</p>
<p>1/1/1994</p>	<p>Effective for calendar years 1994, 1995 and 1996, the percentage used to calculate Plan participant contribution account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.3% instead of 2.00% for contributions credited in 1992 through 1996, inclusive, if he/she has not completed 20 years of contributory service. If a participant has completed at least 20 years of such service, he/she will earn a monthly pension benefit of 3.05% instead of 2.65% during this same period.</p> <p>The “Rule of 85” early retirement test was lowered to a “Rule of 84” test for both the PEER program supported by 6.5% surcharge contributions and regular enhanced early retirement features.</p>

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SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS

PLAN AMENDMENT HISTORY

Effective Date	Description of Change
<p>1/1/1994 (Continued)</p>	<p>The Program for Enhanced Early Retirement (PEER) was expanded to allow participants who meet the Rule of 82 (or Rule of 80) to retire with no early retirement reduction. To qualify, a participant must have current PEER coverage and must retire from a bargaining unit that has negotiated 11.5% PEER 82 surcharge contributions, effective on or after 8/1/1993, or 16.5% PEER 80 surcharge contributions, effective on or after 8/1/1994.</p> <p>The Plan's recent coverage provisions were liberalized to provide protection to participants with at least 25 years of contributory service. Participants who satisfy the latter condition and who leave covered employment under age 55 now have access to the Plan's enhanced early retirement, death and survivor benefits.</p> <p>The Plan's minimum disability pension has been increased from 55% to 62%.</p>
<p>1/1/1992</p>	<p>A Plan participant is vested in his or her accrued pension if he/she has completed at least 5 years of vesting service, one of which was earned in 1991 or later. Prior to this date, a participant became vested upon completion of 10 years of vesting service.</p> <p>Effective for calendar years 1992 and 1993, Plan participants will receive a 15% increase in the percentage used to calculate his/her Contribution Account Benefit. A participant will earn a monthly pension benefit of 2.3% instead of 2.00% for contributions credited in 1992 and 1993 if he/she has not completed 20 years of service. If a participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 3.05% instead of 2.65%.</p> <p>Pre-Retirement Death Benefits were modified as follows:</p> <ul style="list-style-type: none"> • The temporary spouse survivor benefit is eliminated; • For married vested participants who die with recent coverage, a 66-2/3% Spouse Lifetime Pension is payable immediately; and • For non-married vested participants who die with recent coverage, a single sum death benefit is payable to their designated beneficiaries. The lump sum amount equals 48 times the participant's monthly accrued benefit.

EIN/PN: 91-6145047 / 001

SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS

PLAN AMENDMENT HISTORY

Effective Date	Description of Change
<p>1/1/1992 (Continued)</p>	<p>Post-Retirement Death Benefits were revised as follows:</p> <ul style="list-style-type: none"> • For participants who retire with recent coverage, the After Retirement Spouse Lifetime Pension is increased from 50% to 66-2/3%. If a participant retires without recent coverage, the After Retirement Spouse Lifetime Pension remains at 50%. • Non-married vested participants or married vested participants who did not elect the Employee and Spouse Pension, who retired with recent coverage and die before receiving 4 years of benefit payments will have the remainder of 4 years benefits paid to their designated beneficiary. <p>Enhanced early retirement benefits became available for participants with recent coverage if the sum of their attained age and years of contributory service is equal to or greater than 85 (the "Rule of 85"). Reduction for early retirement under this provision is cut by approximately 25%.</p> <p>The Program for Enhanced Early Retirement (PEER) also became available. Under this program, participants who meet the Rule of 85, who retire from a bargaining unit that has negotiated 6.5% surcharge PEER contributions, and who have current PEER coverage can retire with no early retirement reduction, regardless of their age.</p> <p>There is a 9 month period (4/1/1991 to 12/31/1991) where members with pension effective dates or application requests (and recent coverage) within this time frame were permitted to rescind their 1991 pension effective dates and defer them until 1/1/1992 in order to benefit from Plan improvements effective on that date. Members electing to rescind and defer their pension effective dates were required to repay any benefit amounts paid to them. Also, pension increases effective after 1991 are governed by the new death and survivor benefit rules.</p>
<p>7/1/1988</p>	<p>The Plan was modified to provide an additional optional pension form: The Employee and Spouse Pension with Benefit Adjustment Option.</p>

EIN/PN: 91-6145047 / 001

SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS

PLAN AMENDMENT HISTORY

Effective Date	Description of Change
1/1/1987	<p>Two formulas were used to compute a participant's retirement benefit: An improved version of the Plan's pre-1987 5-Year Average Benefit formula (used to determine the retirement benefit for service before January 1, 1987 and applicable only if a participant first became covered by the Plan before 1987) and the Contribution Account Benefit (used to determine the retirement benefit for a participant's contributory service under the Plan after 1986). Note, participants that are active in the Plan both before and after January 1, 1987 had their retirement benefit based on the sum of their 5-Year Average Benefit <u>and</u> their Contribution Account Benefit. Also, participants who first became covered by the Plan after 1986 might have qualified for a Non-contributory Service benefit based on any past employment either before or after January 1, 1987.</p> <ul style="list-style-type: none"> • 5-Year Average Benefit: A participant's monthly retirement benefit was based on his/her total prior Plan past and future service credits earned as of 12/31/1986 multiplied by his/her 5-year average rate benefit factor. The maximum prior Plan credits were increased from 30 credits to 33-1/3 credits. Also, when determining a participant's 5-year average contribution rate, the formula recognized employer contributions after 1986 up to the end of 1991 (or participant's retirement date, if earlier). • Contribution Account Benefit: A participant's monthly retirement benefit is based on a percentage of the total Employer Contributions made on his/her behalf for contributory service after 1986. The percentage that applies is: <ul style="list-style-type: none"> 2% of all the employer contributions made for a participant's covered employment (after 1986) during the first 20 calendar years of service <li style="text-align: center;">PLUS 2.65% of all the employer contributions made for a participant's covered employment (after 1986) that comes after the end of his/her 20th calendar year of service.

EIN/PN: 91-6145047 / 001

SCHEDULE MB, LINE 6, SUMMARY OF PLAN PROVISIONS**PLAN AMENDMENT HISTORY**

Effective Date	Description of Change
1/1/1987 (Continued)	<ul style="list-style-type: none"> Non-contributory Service Benefit: If a participant first started working in covered employment after 1986, the value of this benefit is based on 2% of the participant's average annual contribution in his/her first five 500 covered hour years multiplied by the participant's years of non-contributory service (to a maximum of 10).
1/1/1985	A 25% increase in retirement and survivor benefits calculated under the Plan's 5-year average contribution rate benefit schedule was adopted. To be eligible, a participant must have had a pension effective date on or after January 1, 1985 and have earned 250 or more covered hours in a single calendar year beginning on or after January 1, 1983.
8/1/1984	<p>Pre-retirement spouse benefits were extended to the surviving spouses of all vested participants who die before the effective date of their retirement benefit. Under the old rules, a pre-retirement spouse benefit was only payable if the vested participant attained age 55 and was in active service under the Plan for at least one calendar month ending after his 55th birthday.</p> <p>The rule requiring reduction of the spouse survivor benefit by the amount of any pre-retirement spouse benefit was eliminated.</p>

WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

EIN/PLAN NO. : 91-6145047/001

**Schedule MB, line 8b(1) - Schedule of Projection of Expected Benefit Payments
(in Thousands)**

<u>Plan Year</u>	<u>Expected Annual Benefit Payments</u>
2016	\$2,689,799
2017	\$2,775,867
2018	\$2,882,990
2019	\$2,981,137
2020	\$3,071,322
2021	\$3,153,071
2022	\$3,225,745
2023	\$3,285,517
2024	\$3,330,032
2025	\$3,361,995

Western Conference of Teamsters Pension Plan
Supplemental Schedule
Form 5500 - Schedule H - Line 4j
Schedule of Reportable Transactions
December 31, 2016
EIN: 91-6145047
Plan Number: 001

Identity of party involved	Description of asset	Purchase price	Selling price	Cost of asset	Current value of asset on transaction date	Net gain or (loss)
State Street Bank & Trust Short Term Inv. Fund	Short Term Investment Fund	\$ 1,943,116,600		\$ 1,943,116,600	\$ 1,943,116,600	
State Street Bank & Trust Short Term Inv. Fund	Short Term Investment Fund		\$ 1,861,046,466	\$ 1,861,046,466	\$ 1,861,046,466	-
Prudential Insurance Co Temporary Investment Acct	Pooled Separate Account	\$ 3,979,204,302		\$ 3,979,204,302	\$ 3,979,204,302	
Prudential Insurance Co Temporary Investment Acct	Pooled Separate Account		\$ 3,748,049,685	\$ 3,748,049,685	\$ 3,748,049,685	-
EB Temporary Investment Fund	Common Collective Fund	\$ 2,472,565,123		\$ 2,472,565,123	\$ 2,472,565,123	
EB Temporary Investment Fund	Common Collective Fund		\$ 2,494,376,874	\$ 2,494,376,874	\$ 2,494,376,874	-

**Western Conference of Teamsters Pension Plan
Supplemental Schedule
Form 5500 - Schedule H - Line 4i
Schedule of Assets (Held at End of Year)
December 31, 2016
EIN: 91-6145047
Plan Number: 001**

(a)	(b)	(c)	(d)	(e)
(a)	Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
	Investments with Prudential Insurance Company of America			
	Strategic Bond Account (GA - 8216)	See appendix I	\$ 1,785,450,082	\$ 2,025,658,404
	Strategic Bond Account (GA - 8217)	See appendix II	1,479,604,151	1,839,207,276
	Fixed Dollar Account	Unallocated insurance contract	100,606,689	100,606,689
	82/84 Annuity Account	See appendix III	216,699,030	222,894,641
	Property Investment Separate Account (PRISA)	Pooled separate account	804,688,780	865,876,291
	Property Investment Separate Account II (PRISA II)	Pooled separate account	584,233,283	757,792,752
	Private Placement Bond Separate Account (PRIVEST)	Pooled separate account	482,196,205	464,360,735
	Enhanced Bond Index Account (GA - 8217)	See appendix IV	2,386,151,350	2,407,123,653
	Union Mortgage Account (UMA)	Pooled separate account	112,813,599	114,847,610
	Mortgage Investment Separate Account (MORISA)	See appendix V	30,633,767	28,538,423
	Western Conference of Teamsters (WCOT)	See appendix VI	1,073,672,097	1,171,515,138
	Temporary Investment Account (GA - 8216)	Pooled separate account	22,169,915	22,169,915
	Temporary Investment Account (GA - 8217)	Pooled separate account	531,973,532	531,973,532
	Analytic Investors	See appendix VII	929,857,309	1,014,272,542
	BlackRock Asset Management	See appendix VIII	747,617,087	738,303,700
	Camden Asset Management	See appendix IX	3,404,522,552	3,479,090,142
	Golden Capital	See appendix X	479,170,576	526,564,298
	Intech	See appendix XI	1,407,274,397	1,701,419,035
	Mackay Shields	See appendix XII	257,015,894	252,719,334
	Martingale Asset Management Small Cap	See appendix XIII	300,905,980	338,740,307
	Martingale Asset Management Large Cap	See appendix XIV	845,741,652	1,017,021,585
	Mellon Transition Account	See appendix XV	27,577	27,549
	Oaktree Capital	See appendix XVI	145,479,551	149,263,620
	Wellington	See appendix XVII	301,986,840	320,310,217
	W.R. Huff Asset Management	See appendix XVIII	3,290,351	94,637
	White Oak Global Advisors	See appendix XIX	194,876,007	187,477,926
	UBS Holdings No. 260 LLC	See appendix XX	832,619,226	1,246,343,826
	Mellon Capital Management	See appendix XXI	7,352,416,450	9,362,659,624
	Invesco Common Commingled Funds	See appendix XXII	750,011,059	1,022,491,087
	Separate Account J of the Union Labor Life Insurance Co	Pooled separate account	52,212,137	51,901,290
	Arrowstreet Intl Equity ACWI ex US Fund	103-12 Investment entity	299,400,000	327,243,803
	Bridgewater All Weather Portfolio	103-12 Investment entity	500,000,000	885,522,602
	PIMCO Income Institutional Fund	Mutual Fund	369,781,331	364,395,113
	Limited Partnerships and Other Private Equity	See appendix XXIII	5,044,434,886	5,891,362,657
	Collateral Held For Securities on Loan	See appendix XXIV	2,799,861,122	2,688,322,464
			<u>\$ 42,118,112,417</u>	

Appendix I

Schedule of Assets Held for Investment Purposes at End of Plan Year

2512 WCT SBA 94A

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
00206RCG5	AT&T INC	4.80%	06/15/2044	06/03/2014	2,000,000.00	1,992,720.00	1,832,272.00	1,889,828.00	57,556.00	0.00
	Totals for Cusip				2,000,000.00	1,992,720.00	1,832,272.00	1,889,828.00	57,556.00	0.00
00206RCL4	AT&T CORP	2.45%	06/30/2020	04/23/2015	1,985,000.00	1,983,987.65	1,954,875.64	1,971,168.52	16,292.88	0.00
	Totals for Cusip				1,985,000.00	1,983,987.65	1,954,875.64	1,971,168.52	16,292.88	0.00
00206RCV2	AT&T CORP	2.40%	03/15/2017	03/17/2016	2,525,000.00	2,550,250.00	2,550,250.00	2,530,207.97	0.00	(20,042.03)
	Totals for Cusip				2,525,000.00	2,550,250.00	2,550,250.00	2,530,207.97	0.00	(20,042.03)
00287YAP4	ABBVIE INC	3.20%	11/06/2022	05/05/2015	750,000.00	748,522.50	738,249.75	750,493.50	12,243.75	0.00
	Totals for Cusip				750,000.00	748,522.50	738,249.75	750,493.50	12,243.75	0.00
00287YAQ2	ABBVIE INC	3.60%	05/14/2025	05/05/2015	1,195,000.00	1,192,908.75	1,179,387.33	1,183,633.16	4,245.83	0.00
	Totals for Cusip				1,195,000.00	1,192,908.75	1,179,387.33	1,183,633.16	4,245.83	0.00
00287YAT6	ABBVIE INC	2.50%	05/14/2020	05/05/2015	735,000.00	731,986.50	727,610.31	735,191.84	7,581.53	0.00
	Totals for Cusip				735,000.00	731,986.50	727,610.31	735,191.84	7,581.53	0.00
00287YAX7	ABBVIE INC	2.85%	05/14/2023	05/09/2016	5,000,000.00	4,999,350.00	4,999,350.00	4,850,385.00	0.00	(148,965.00)
	Totals for Cusip				5,000,000.00	4,999,350.00	4,999,350.00	4,850,385.00	0.00	(148,965.00)
00507UAP6	ACTAVIS FUNDING SCS	3.00%	03/12/2020	03/03/2015	1,745,000.00	1,744,912.75	1,743,612.73	1,769,190.94	25,578.21	0.00
	Totals for Cusip				1,745,000.00	1,744,912.75	1,743,612.73	1,769,190.94	25,578.21	0.00
00507UAR2	ACTAVIS FUNDING SCS	3.45%	03/15/2022	03/03/2015	2,530,000.00	2,526,407.40	2,532,760.23	2,567,972.77	35,212.54	0.00
	Totals for Cusip				2,530,000.00	2,526,407.40	2,532,760.23	2,567,972.77	35,212.54	0.00
00507UAS0	ACTAVIS FUNDING SCS	3.80%	03/15/2025	03/03/2015	655,000.00	652,674.75	651,654.92	655,771.59	4,116.67	0.00
	Totals for Cusip				655,000.00	652,674.75	651,654.92	655,771.59	4,116.67	0.00
00817YAP3	AETNA INC	4.75%	03/15/2044	06/12/2014	835,000.00	873,025.90	846,454.53	878,407.48	31,952.95	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year

2512 WCT SBA 94A

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
00817YAP3	AETNA INC	4.75%	03/15/2044	05/20/2016	845,000.00	912,684.50	912,684.50	888,927.33	0.00	(23,757.17)
	Totals for Cusip				1,680,000.00	1,785,710.40	1,759,139.03	1,767,334.81	31,952.95	(23,757.17)
00817YAT5	AETNA INC	1.90%	06/07/2019	06/02/2016	2,450,000.00	2,448,162.50	2,448,162.50	2,444,382.15	0.00	(3,780.35)
	Totals for Cusip				2,450,000.00	2,448,162.50	2,448,162.50	2,444,382.15	0.00	(3,780.35)
00817YAU2	AETNA INC	2.40%	06/15/2021	06/02/2016	835,000.00	834,916.50	834,916.50	831,219.12	0.00	(3,697.38)
	Totals for Cusip				835,000.00	834,916.50	834,916.50	831,219.12	0.00	(3,697.38)
008281AG2	AFRICAN DEVELOPMENT BANK	8.80%	09/01/2019	02/19/2004	8,740,000.00	12,137,849.80	10,654,269.76	10,308,183.24	0.00	(346,086.52)
008281AG2	AFRICAN DEVELOPMENT BANK	8.80%	09/01/2019	12/18/2006	7,740,000.00	10,230,190.20	9,435,245.76	9,128,757.24	0.00	(306,488.52)
	Totals for Cusip				16,480,000.00	22,368,040.00	20,089,515.52	19,436,940.48	0.00	(652,575.04)
008916AK4	AGRIUM INC	3.15%	10/01/2022	09/24/2012	1,055,000.00	1,052,932.20	1,009,268.92	1,048,868.34	39,599.42	0.00
	Totals for Cusip				1,055,000.00	1,052,932.20	1,009,268.92	1,048,868.34	39,599.42	0.00
010392FN3	ALABAMA POWER CO	2.80%	04/01/2025	04/09/2015	340,000.00	339,619.20	328,060.56	331,099.48	3,038.92	0.00
	Totals for Cusip				340,000.00	339,619.20	328,060.56	331,099.48	3,038.92	0.00
01959EAB4	ALLIED WORLD ASSURANCE	5.50%	11/15/2020	11/09/2010	755,000.00	751,557.20	822,673.67	814,439.64	0.00	(8,234.03)
	Totals for Cusip				755,000.00	751,557.20	822,673.67	814,439.64	0.00	(8,234.03)
02377AAA6	AMER AIRLN 14 1 A PTT	3.70%	04/01/2028	09/02/2014	557,797.94	557,797.94	558,132.62	552,219.96	0.00	(5,912.66)
	Totals for Cusip				557,797.94	557,797.94	558,132.62	552,219.96	0.00	(5,912.66)
02665WBG5	AMERICAN HONDA FINANCE	1.70%	09/09/2021	09/06/2016	2,500,000.00	2,495,000.00	2,495,000.00	2,412,655.00	0.00	(82,345.00)
	Totals for Cusip				2,500,000.00	2,495,000.00	2,495,000.00	2,412,655.00	0.00	(82,345.00)
02665WBH3	AMERICAN HONDA FINANCE	2.30%	09/09/2026	09/06/2016	1,585,000.00	1,580,213.30	1,580,213.30	1,479,439.00	0.00	(100,774.30)
	Totals for Cusip				1,585,000.00	1,580,213.30	1,580,213.30	1,479,439.00	0.00	(100,774.30)
03040WAL9	AMERICAN WATER CAPITAL C	3.40%	03/01/2025	08/10/2015	2,500,000.00	2,491,675.00	2,539,892.50	2,558,380.00	18,487.50	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year

2512 WCT SBA 94A

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip										
031162CE8	AMGEN INC	4.66%	06/15/2051	05/25/2016	1,460,000.00	1,514,954.40	1,514,954.40	1,403,217.68	0.00	(111,736.72)
Totals for Cusip										
031162CJ7	AMGEN INC	2.60%	08/19/2026	08/10/2016	5,710,000.00	5,706,516.90	5,706,516.90	5,251,698.27	0.00	(454,818.63)
Totals for Cusip										
035229CJ0	ANHEUSER BUSCH COS INC	6.80%	08/20/2032	04/15/2014	1,000,000.00	1,308,430.00	1,210,639.00	1,279,335.00	68,696.00	0.00
Totals for Cusip										
035229DC4	ANHEUSER BUSCH COS INC	6.45%	09/01/2037	05/25/2011	825,000.00	947,883.75	976,748.03	1,051,342.88	74,594.85	0.00
035229DC4	ANHEUSER BUSCH COS INC	6.45%	09/01/2037	09/12/2013	350,000.00	426,209.00	414,377.95	446,024.25	31,646.30	0.00
Totals for Cusip										
03523TBET	ANHEUSER-BUSCH INBEV WOR	7.75%	01/15/2019	03/14/2011	4,000,000.00	3,996,796.92	4,623,740.00	4,455,472.00	0.00	(168,268.00)
Totals for Cusip										
037833BB5	APPLE INC	0.90%	05/12/2017	05/06/2015	2,750,000.00	2,748,102.50	2,741,497.00	2,749,565.50	8,068.50	0.00
Totals for Cusip										
03938JAA7	ARCH CAPITAL GRP US INC	5.14%	11/01/2043	12/10/2013	690,000.00	690,000.00	698,144.07	728,522.01	30,377.94	0.00
Totals for Cusip										
03939CAA1	ARCH CAPITAL FINANCE LLC	4.01%	12/15/2026	11/29/2016	595,000.00	595,000.00	595,000.00	603,562.65	8,562.65	0.00
Totals for Cusip										
04351LAB6	ASCENSION HEALTH	3.94%	11/15/2046	04/25/2016	975,000.00	975,000.00	975,000.00	930,947.55	0.00	(44,052.45)
Totals for Cusip										
05464HAB6	AXIS SPECIALTY FINAN PLC	5.15%	04/01/2045	03/06/2014	795,000.00	790,818.30	779,743.16	786,490.32	6,747.16	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year

2512 WCT SBA 94A

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					795,000.00	790,818.30	779,743.16	786,490.32	6,747.16	0.00
05523UAJ9	BAE SYSTEMS HLDG	6.38%	06/01/2019	06/01/2009	1,545,000.00	1,539,607.95	1,729,052.76	1,685,483.76	0.00	(43,569.00)
05523UAJ9	BAE SYSTEMS HLDG	6.38%	06/01/2019	04/07/2010	2,350,000.00	2,572,216.00	2,629,950.80	2,563,680.80	0.00	(66,270.00)
05523UAJ9	BAE SYSTEMS HLDG	6.38%	06/01/2019	10/26/2011	1,303,000.00	1,451,620.18	1,458,223.78	1,421,479.18	0.00	(36,744.60)
Totals for Cusip					5,198,000.00	5,563,444.13	5,817,227.34	5,670,643.74	0.00	(146,583.60)
05523UAL4	BAE SYSTEMS HLDG	4.75%	10/07/2044	09/30/2014	1,340,000.00	1,332,991.80	1,304,071.92	1,355,999.60	51,927.68	0.00
Totals for Cusip					1,340,000.00	1,332,991.80	1,304,071.92	1,355,999.60	51,927.68	0.00
055451AF5	BHP FINANCE USA LTD	5.40%	03/29/2017	10/08/2010	1,300,000.00	1,507,402.00	1,354,252.90	1,311,622.00	0.00	(42,630.90)
Totals for Cusip					1,300,000.00	1,507,402.00	1,354,252.90	1,311,622.00	0.00	(42,630.90)
05565EAK1	BMW US CAPITAL LLC	1.45%	09/13/2019	09/08/2016	3,250,000.00	3,245,937.50	3,245,937.50	3,211,809.25	0.00	(34,128.25)
Totals for Cusip					3,250,000.00	3,245,937.50	3,245,937.50	3,211,809.25	0.00	(34,128.25)
05565EAL9	BMW US CAPITAL LLC	1.85%	09/15/2021	09/08/2016	1,165,000.00	1,163,671.90	1,163,671.90	1,124,957.78	0.00	(38,714.12)
Totals for Cusip					1,165,000.00	1,163,671.90	1,163,671.90	1,124,957.78	0.00	(38,714.12)
05565EAM7	BMW US CAPITAL LLC	2.25%	09/15/2023	09/08/2016	1,365,000.00	1,360,782.15	1,360,782.15	1,308,165.49	0.00	(52,616.66)
Totals for Cusip					1,365,000.00	1,360,782.15	1,360,782.15	1,308,165.49	0.00	(52,616.66)
060505DA9	BANK OF AMERICA CORP	5.42%	03/15/2017	05/31/2007	5,000,000.00	4,725,408.33	5,204,465.00	5,036,230.00	0.00	(168,235.00)
Totals for Cusip					5,000,000.00	4,725,408.33	5,204,465.00	5,036,230.00	0.00	(168,235.00)
06051GFC8	BANK OF AMERICA CORP	5.00%	01/21/2044	12/01/2015	1,320,000.00	1,433,757.60	1,377,670.80	1,445,522.76	67,851.96	0.00
Totals for Cusip					1,320,000.00	1,433,757.60	1,377,670.80	1,445,522.76	67,851.96	0.00
06406HDB2	BANK OF NY MELLON CORP	1.60%	05/22/2018	05/22/2015	2,990,000.00	2,989,730.90	2,978,817.40	2,991,261.78	12,444.38	0.00
Totals for Cusip					2,990,000.00	2,989,730.90	2,978,817.40	2,991,261.78	12,444.38	0.00
064255AS1	BANK OF TOKYO-MITSUBISHI UFJ	1.20%	03/10/2017	03/04/2014	3,000,000.00	2,996,730.00	2,980,818.00	2,999,625.00	18,807.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip				3,000,000.00	2,996,730.00	2,980,818.00	2,999,625.00	18,807.00	0.00
07177MAG8	BAXALTA INC	2.00%	06/22/2018	05/27/2016	620,000.00	619,732.59	619,732.59	620,032.86	300.27	0.00
	Totals for Cusip				620,000.00	619,732.59	619,732.59	620,032.86	300.27	0.00
07177MAL7	BAXALTA INC	3.60%	06/23/2022	05/27/2016	2,075,000.00	2,073,385.68	2,073,385.68	2,090,879.98	17,494.30	0.00
	Totals for Cusip				2,075,000.00	2,073,385.68	2,073,385.68	2,090,879.98	17,494.30	0.00
073902PR3	BEAR STEARNS CO INC	6.40%	10/02/2017	09/27/2007	3,025,000.00	3,016,167.00	3,257,704.18	3,133,736.65	0.00	(123,967.53)
073902PR3	BEAR STEARNS CO INC	6.40%	10/02/2017	04/02/2009	1,130,000.00	1,083,670.00	1,216,927.51	1,170,618.98	0.00	(46,308.53)
	Totals for Cusip				4,155,000.00	4,099,837.00	4,474,631.69	4,304,355.63	0.00	(170,276.06)
073902RU4	BEAR STEARNS CO INC	7.25%	02/01/2018	01/29/2008	1,430,000.00	1,426,081.80	1,577,415.84	1,513,280.34	0.00	(64,135.50)
	Totals for Cusip				1,430,000.00	1,426,081.80	1,577,415.84	1,513,280.34	0.00	(64,135.50)
084423AT9	BERKLEY WR CORP	4.75%	08/01/2044	07/30/2014	1,040,000.00	1,034,737.60	997,234.16	1,016,850.64	19,616.48	0.00
	Totals for Cusip				1,040,000.00	1,034,737.60	997,234.16	1,016,850.64	19,616.48	0.00
097023AU9	BOEING CO	6.12%	02/15/2033	09/25/2014	1,480,000.00	1,901,992.40	1,864,231.68	1,895,903.68	31,672.00	0.00
	Totals for Cusip				1,480,000.00	1,901,992.40	1,864,231.68	1,895,903.68	31,672.00	0.00
111013AG3	BRITISH SKY BROADCASTING	6.10%	02/15/2018	02/07/2008	275,000.00	274,694.75	296,132.93	286,930.05	0.00	(9,202.88)
	Totals for Cusip				275,000.00	274,694.75	296,132.93	286,930.05	0.00	(9,202.88)
111013AM0	BRITISH SKY BROADCASTING	2.62%	09/16/2019	09/09/2014	670,000.00	669,001.70	666,904.60	672,730.25	5,825.65	0.00
	Totals for Cusip				670,000.00	669,001.70	666,904.60	672,730.25	5,825.65	0.00
111021AE1	BRITISH TELECOM PLC	9.12%	12/15/2030	12/05/2000	4,250,000.00	4,221,950.00	6,201,408.75	6,484,140.00	282,731.25	0.00
	Totals for Cusip				4,250,000.00	4,221,950.00	6,201,408.75	6,484,140.00	282,731.25	0.00
12189QAB6	BURLINGTON NORTH SANTA FE	6.53%	07/15/2037	06/01/2006	2,505,000.00	2,544,078.00	2,936,794.36	3,192,797.85	256,003.49	0.00

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Totals for Cusip					2,505,000.00	2,544,078.00	2,936,794.36	3,192,797.85	256,003.49	0.00
125094Q5	CPD FINANCIAL	3.15%	07/24/2024	07/21/2014	565,000.00	562,886.90	567,553.80	573,017.35	5,463.55	0.00
Totals for Cusip					565,000.00	562,886.90	567,553.80	573,017.35	5,463.55	0.00
12527GAE3	CF INDUSTRIES INC	5.38%	03/15/2044	05/01/2014	1,000,000.00	1,065,350.00	869,717.00	825,310.00	0.00	(44,407.00)
Totals for Cusip					1,000,000.00	1,065,350.00	869,717.00	825,310.00	0.00	(44,407.00)
12527GAF0	CF INDUSTRIES INC	5.15%	03/15/2034	03/06/2014	1,450,000.00	1,442,460.00	1,275,585.30	1,232,500.00	0.00	(43,085.30)
Totals for Cusip					1,450,000.00	1,442,460.00	1,275,585.30	1,232,500.00	0.00	(43,085.30)
12527GAG8	CF INDUSTRIES INC	3.40%	12/01/2021	11/10/2016	300,000.00	299,559.00	299,559.00	296,846.70	0.00	(2,712.30)
Totals for Cusip					300,000.00	299,559.00	299,559.00	296,846.70	0.00	(2,712.30)
125896BQ2	CMS ENERGY CORP	3.00%	05/15/2026	05/02/2016	610,000.00	607,694.20	607,694.20	587,090.23	0.00	(20,603.97)
Totals for Cusip					610,000.00	607,694.20	607,694.20	587,090.23	0.00	(20,603.97)
126408HC0	CSX CORP	3.95%	05/01/2050	09/06/2016	1,000,000.00	1,015,390.00	1,015,390.00	899,298.00	0.00	(116,092.00)
Totals for Cusip					1,000,000.00	1,015,390.00	1,015,390.00	899,298.00	0.00	(116,092.00)
126408HG1	CSX CORP	4.25%	11/01/2066	10/13/2016	1,310,000.00	1,306,738.10	1,306,738.10	1,195,485.04	0.00	(111,253.06)
Totals for Cusip					1,310,000.00	1,306,738.10	1,306,738.10	1,195,485.04	0.00	(111,253.06)
126410LK3	CSX TRANSPORTATION INC	9.75%	06/15/2020	10/06/2004	6,000,000.00	7,315,472.46	7,622,508.00	7,386,708.00	0.00	(235,800.00)
Totals for Cusip					6,000,000.00	7,315,472.46	7,622,508.00	7,386,708.00	0.00	(235,800.00)
126650CB4	CVS CAREMARK CORP	2.25%	12/05/2018	12/02/2013	4,330,000.00	4,325,107.10	4,350,892.25	4,367,952.45	17,060.20	0.00
Totals for Cusip					4,330,000.00	4,325,107.10	4,350,892.25	4,367,952.45	17,060.20	0.00
13034VAA2	CALIFORNIA INSTITUTE OF TECH	4.70%	11/01/2111	06/07/2016	1,000,000.00	1,077,150.00	1,077,150.00	945,356.00	0.00	(131,794.00)
Totals for Cusip					1,000,000.00	1,077,150.00	1,077,150.00	945,356.00	0.00	(131,794.00)
136375BQ4	CANADIAN NATIONAL RAILWAY CO	6.38%	11/15/2037	01/14/2016	1,030,000.00	1,348,125.80	1,348,125.80	1,355,956.89	7,831.09	0.00

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Totals for Cusip					1,030,000.00	1,348,125.80	1,348,125.80	1,355,956.89	7,831.09	0.00
136375BT8	CANADIAN NATIONAL RAILWAY CO	5.55%	03/01/2019	03/01/2011	2,825,000.00	3,171,684.00	3,097,985.40	3,038,092.58	0.00	(59,892.82)
Totals for Cusip					2,825,000.00	3,171,684.00	3,097,985.40	3,038,092.58	0.00	(59,892.82)
136375BZ4	CANADIAN NATIONAL RAILWAY CO	4.50%	11/07/2043	10/29/2013	1,450,000.00	1,424,219.00	1,543,008.80	1,554,427.55	11,418.75	0.00
Totals for Cusip					1,450,000.00	1,424,219.00	1,543,008.80	1,554,427.55	11,418.75	0.00
13645RAD6	CANADIAN PACIFIC RR CO	7.12%	10/15/2031	08/15/2013	800,000.00	971,560.00	990,642.40	1,084,138.40	93,496.00	0.00
Totals for Cusip					800,000.00	971,560.00	990,642.40	1,084,138.40	93,496.00	0.00
13645RAE4	CANADIAN PACIFIC RR CO	5.75%	03/15/2033	11/06/2015	1,014,000.00	1,131,289.38	1,100,654.41	1,181,282.62	80,628.21	0.00
Totals for Cusip					1,014,000.00	1,131,289.38	1,100,654.41	1,181,282.62	80,628.21	0.00
13645RAH7	CANADIAN PACIFIC RR CO	6.50%	05/15/2018	05/14/2008	472,000.00	470,055.36	516,354.78	500,758.02	0.00	(15,596.76)
Totals for Cusip					472,000.00	470,055.36	516,354.78	500,758.02	0.00	(15,596.76)
14149YAT5	CARDINAL HEALTH INC	4.62%	12/15/2020	12/08/2010	1,040,000.00	1,034,810.40	1,127,963.20	1,115,342.80	0.00	(12,620.40)
Totals for Cusip					1,040,000.00	1,034,810.40	1,127,963.20	1,115,342.80	0.00	(12,620.40)
14149YAX6	CARDINAL HEALTH INC	1.70%	03/15/2018	02/19/2013	400,000.00	399,360.00	398,914.00	399,598.40	684.40	0.00
Totals for Cusip					400,000.00	399,360.00	398,914.00	399,598.40	684.40	0.00
14149YBC1	CARDINAL HEALTH INC	1.95%	06/15/2018	06/16/2015	2,575,000.00	2,572,991.50	2,568,294.70	2,580,598.05	12,303.35	0.00
Totals for Cusip					2,575,000.00	2,572,991.50	2,568,294.70	2,580,598.05	12,303.35	0.00
149123CE9	CATERPILLAR INC	4.75%	05/15/2064	05/05/2014	3,100,000.00	3,089,956.00	2,986,099.80	3,305,455.60	319,355.80	0.00
Totals for Cusip					3,100,000.00	3,089,956.00	2,986,099.80	3,305,455.60	319,355.80	0.00
14916RAE4	CATHOLIC HEALTH INITIATI	2.60%	08/01/2018	10/23/2013	790,000.00	789,668.20	793,254.01	797,726.20	4,472.19	0.00
Totals for Cusip					790,000.00	789,668.20	793,254.01	797,726.20	4,472.19	0.00

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15639KAB8	CENTRICA PLC	5.38%	10/16/2043	10/10/2013	1,665,000.00	1,652,246.10	1,662,500.84	1,762,610.63	100,109.79	0.00
	Totals for Cusip				1,665,000.00	1,652,246.10	1,662,500.84	1,762,610.63	100,109.79	0.00
166764BH2	CHEVRON CORPORATION	1.56%	05/16/2019	05/09/2016	2,300,000.00	2,300,000.00	2,300,000.00	2,290,553.90	0.00	(9,446.10)
	Totals for Cusip				2,300,000.00	2,300,000.00	2,300,000.00	2,290,553.90	0.00	(9,446.10)
172967AS0	CITIGROUP INC	6.88%	02/15/2098	12/05/2013	2,000,000.00	2,290,940.00	2,559,408.00	2,586,256.00	26,848.00	0.00
	Totals for Cusip				2,000,000.00	2,290,940.00	2,559,408.00	2,586,256.00	26,848.00	0.00
172967FX4	CITIGROUP INC	5.88%	01/30/2042	06/03/2015	2,387,000.00	2,812,530.49	2,738,881.99	2,828,055.54	89,173.55	0.00
	Totals for Cusip				2,387,000.00	2,812,530.49	2,738,881.99	2,828,055.54	89,173.55	0.00
172967KA8	CITIGROUP INC	4.45%	09/29/2027	10/23/2015	1,980,000.00	1,985,920.20	1,966,890.42	2,011,375.08	44,484.66	0.00
	Totals for Cusip				1,980,000.00	1,985,920.20	1,966,890.42	2,011,375.08	44,484.66	0.00
18600TAA0	CLEVELAND CLINIC FOUND	4.86%	01/01/2114	09/11/2014	1,140,000.00	1,140,000.00	1,105,416.96	1,081,385.76	0.00	(24,031.20)
	Totals for Cusip				1,140,000.00	1,140,000.00	1,105,416.96	1,081,385.76	0.00	(24,031.20)
195869AG7	COLONIAL PIPELINE	7.63%	04/15/2032	07/02/2015	725,000.00	931,501.75	923,101.90	943,262.70	20,160.80	0.00
	Totals for Cusip				725,000.00	931,501.75	923,101.90	943,262.70	20,160.80	0.00
198280AB5	COLUMBIA PIPELINE GROUP	2.45%	06/01/2018	05/12/2016	825,000.00	824,860.41	824,860.41	829,031.78	4,171.37	0.00
	Totals for Cusip				825,000.00	824,860.41	824,860.41	829,031.78	4,171.37	0.00
19864HAR8	COLUMBIA UNIVERSITY	7.36%	10/15/2021	10/09/1996	1,833,333.32	1,833,333.32	2,093,065.32	2,052,689.82	0.00	(40,375.50)
19864HAR8	COLUMBIA UNIVERSITY	7.36%	10/15/2021	10/09/1996	833,333.34	833,333.34	951,393.34	933,040.84	0.00	(18,352.50)
	Totals for Cusip				2,666,666.66	2,666,666.66	3,044,458.66	2,985,730.66	0.00	(58,728.00)
199575AT8	COLUMBUS SOUTHERN POWER	6.60%	03/01/2033	03/01/2005	2,784,000.00	3,145,140.48	3,388,707.07	3,402,849.79	14,142.72	0.00
	Totals for Cusip				2,784,000.00	3,145,140.48	3,388,707.07	3,402,849.79	14,142.72	0.00
20029PAG4	COMCAST CABLE COMMUNICATIONS	8.88%	05/01/2017	06/05/2001	5,000,000.00	5,698,300.00	5,482,255.00	5,125,770.00	0.00	(356,485.00)



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Totals for Cusip					5,000,000.00	5,698,300.00	5,482,255.00	5,125,770.00	0.00	(356,485.00)
205887BJ0	CONAGRA FOODS INC	3.25%	09/15/2022	09/10/2012	0.00	0.00	0.00	0.00	0.00	0.00
Totals for Cusip					0.00	0.00	0.00	0.00	0.00	0.00
21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	03/27/2007	1,395,730.36	1,395,730.36	1,541,305.04	1,542,282.05	977.01	0.00
Totals for Cusip					1,395,730.36	1,395,730.36	1,541,305.04	1,542,282.05	977.01	0.00
21079VAA1	CONTINENTAL AIRLINES	4.75%	01/12/2021	11/17/2010	498,890.35	498,890.35	525,082.09	526,329.32	1,247.23	0.00
Totals for Cusip					498,890.35	498,890.35	525,082.09	526,329.32	1,247.23	0.00
210805DH7	CONTINENTAL AIRLINES	6.70%	06/15/2021	10/05/2005	583,265.39	557,018.45	606,596.01	619,719.48	13,123.47	0.00
Totals for Cusip					583,265.39	557,018.45	606,596.01	619,719.48	13,123.47	0.00
225433AM3	CRED SUIS GP FUN LTD	3.45%	04/16/2021	11/16/2016	2,900,000.00	2,899,839.27	2,899,839.27	2,918,304.80	18,465.53	0.00
Totals for Cusip					2,900,000.00	2,899,839.27	2,899,839.27	2,918,304.80	18,465.53	0.00
225433AR2	CRED SUIS GP FUN LTD	4.55%	04/17/2026	11/16/2016	565,000.00	564,851.23	564,851.23	586,794.88	21,943.65	0.00
Totals for Cusip					565,000.00	564,851.23	564,851.23	586,794.88	21,943.65	0.00
22546QAL1	CREDIT SUISSE NEW YORK	1.38%	05/26/2017	05/22/2014	5,250,000.00	5,248,477.50	5,225,199.00	5,251,218.00	26,019.00	0.00
Totals for Cusip					5,250,000.00	5,248,477.50	5,225,199.00	5,251,218.00	26,019.00	0.00
233851BA1	DAIMLER FINANCE NA LLC	2.38%	08/01/2018	07/24/2013	1,355,000.00	1,351,639.60	1,357,041.99	1,365,196.38	8,154.39	0.00
Totals for Cusip					1,355,000.00	1,351,639.60	1,357,041.99	1,365,196.38	8,154.39	0.00
233851BU7	DAIMLER FINANCE NA LLC	1.65%	05/18/2018	05/11/2015	3,000,000.00	2,996,160.00	2,957,706.00	2,994,450.00	36,744.00	0.00
Totals for Cusip					3,000,000.00	2,996,160.00	2,957,706.00	2,994,450.00	36,744.00	0.00
233851BW3	DAIMLER FINANCE NA LLC	3.30%	05/19/2025	11/19/2015	3,255,000.00	3,185,831.25	3,155,930.82	3,223,455.80	67,524.98	0.00
Totals for Cusip					3,255,000.00	3,185,831.25	3,155,930.82	3,223,455.80	67,524.98	0.00

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233851CK8	DAIMLER FINANCE NA LLC	2.20%	10/30/2021	10/26/2016	2,500,000.00	2,499,300.00	2,499,300.00	2,443,032.50	0.00	(56,267.50)
Totals for Cusip					2,500,000.00	2,499,300.00	2,499,300.00	2,443,032.50	0.00	(56,267.50)
235851AP7	DANAHER CORP	2.40%	09/15/2020	09/10/2015	1,930,000.00	1,925,310.10	1,929,940.17	1,934,066.51	4,126.34	0.00
Totals for Cusip					1,930,000.00	1,925,310.10	1,929,940.17	1,934,066.51	4,126.34	0.00
24422ETF6	DEERE JOHN CAPITAL CORP	2.55%	01/08/2021	01/05/2016	1,300,000.00	1,298,661.00	1,298,661.00	1,305,427.50	6,766.50	0.00
Totals for Cusip					1,300,000.00	1,298,661.00	1,298,661.00	1,305,427.50	6,766.50	0.00
247109BT7	DELMARVA PWR & LT	4.15%	05/15/2045	12/05/2016	480,000.00	482,126.40	482,126.40	491,874.72	9,748.32	0.00
Totals for Cusip					480,000.00	482,126.40	482,126.40	491,874.72	9,748.32	0.00
247361ZH4	DELTA AIR LINES	4.95%	05/23/2019	11/15/2010	708,131.46	708,131.46	743,538.03	742,121.77	0.00	(1,416.26)
Totals for Cusip					708,131.46	708,131.46	743,538.03	742,121.77	0.00	(1,416.26)
247367BH7	DELTA AIR LINES	6.82%	08/10/2022	04/17/2008	1,252,579.61	1,252,579.61	1,442,721.19	1,440,466.55	0.00	(2,254.64)
Totals for Cusip					1,252,579.61	1,252,579.61	1,442,721.19	1,440,466.55	0.00	(2,254.64)
24736TAA5	DELTA AIR LINES	7.75%	06/17/2021	11/18/2009	452,366.26	452,366.26	507,781.13	500,995.63	0.00	(6,785.50)
Totals for Cusip					452,366.26	452,366.26	507,781.13	500,995.63	0.00	(6,785.50)
24736VAA0	DELTA AIR LINES	6.20%	07/02/2018	06/28/2010	468,462.04	468,462.04	501,839.96	493,056.30	0.00	(8,783.66)
Totals for Cusip					468,462.04	468,462.04	501,839.96	493,056.30	0.00	(8,783.66)
25156PAC7	DEUTSCHE TELEKOM INT FIN	8.75%	06/15/2030	05/07/2014	540,000.00	792,158.40	748,677.60	793,862.10	45,184.50	0.00
Totals for Cusip					540,000.00	792,158.40	748,677.60	793,862.10	45,184.50	0.00
25272KAA1	DIAMOND 1 FIN DIAMOND 2	3.48%	06/01/2019	05/17/2016	2,240,000.00	2,239,440.00	2,239,440.00	2,286,605.44	47,165.44	0.00
Totals for Cusip					2,240,000.00	2,239,440.00	2,239,440.00	2,286,605.44	47,165.44	0.00
25466AAD3	DISCOVER BANK	4.20%	08/08/2023	08/05/2013	1,455,000.00	1,449,354.60	1,486,374.17	1,515,864.11	29,489.94	0.00
Totals for Cusip					1,455,000.00	1,449,354.60	1,486,374.17	1,515,864.11	29,489.94	0.00

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257375AF2	DOMINION GAS HLDGS LLC	4.80%	11/01/2043	07/31/2014	355,000.00	354,144.92	339,515.26	367,848.52	28,333.26	0.00
	Totals for Cusip				355,000.00	354,144.92	339,515.26	367,848.52	28,333.26	0.00
25746UBU2	DOMINION RESOURCES INC	2.96%	07/01/2019	05/23/2016	605,000.00	605,598.95	605,598.95	612,506.24	6,907.29	0.00
	Totals for Cusip				605,000.00	605,598.95	605,598.95	612,506.24	6,907.29	0.00
263534BW8	DU PONT E I DE NEMOURS & CO	5.75%	03/15/2019	09/28/2011	1,700,000.00	2,035,716.00	1,866,481.00	1,842,624.90	0.00	(23,856.10)
	Totals for Cusip				1,700,000.00	2,035,716.00	1,866,481.00	1,842,624.90	0.00	(23,856.10)
263534CC1	DU PONT E I DE NEMOURS & CO	4.90%	01/15/2041	04/28/2015	405,000.00	457,411.05	387,580.95	424,453.37	36,872.42	0.00
263534CC1	DU PONT E I DE NEMOURS & CO	4.90%	01/15/2041	05/20/2015	595,000.00	631,800.75	569,409.05	623,579.63	54,170.58	0.00
263534CC1	DU PONT E I DE NEMOURS & CO	4.90%	01/15/2041	05/06/2016	500,000.00	536,355.00	536,355.00	524,016.50	0.00	(12,338.50)
	Totals for Cusip				1,500,000.00	1,625,566.80	1,493,345.00	1,572,049.50	91,043.00	(12,338.50)
26442CAA2	DUKE ENERGY CAROLINAS	6.10%	06/01/2037	05/31/2007	2,000,000.00	1,999,740.00	2,418,440.00	2,461,036.00	42,596.00	0.00
	Totals for Cusip				2,000,000.00	1,999,740.00	2,418,440.00	2,461,036.00	42,596.00	0.00
26875PAM3	EOG RESOURCES INC	3.15%	04/01/2025	03/12/2015	705,000.00	704,992.95	666,810.86	691,748.12	24,937.26	0.00
	Totals for Cusip				705,000.00	704,992.95	666,810.86	691,748.12	24,937.26	0.00
26875PAP6	EOG RESOURCES INC	4.15%	01/15/2026	01/11/2016	730,000.00	728,934.20	728,934.20	763,941.35	35,007.15	0.00
	Totals for Cusip				730,000.00	728,934.20	728,934.20	763,941.35	35,007.15	0.00
26882PAR3	ERAC USA FINANCE CO	6.70%	06/01/2034	05/21/2014	1,265,000.00	1,587,018.40	1,492,023.23	1,534,150.26	42,127.03	0.00
	Totals for Cusip				1,265,000.00	1,587,018.40	1,492,023.23	1,534,150.26	42,127.03	0.00
26882PBB7	ERAC USA FINANCE CO	6.38%	10/15/2017	10/10/2007	1,525,000.00	1,522,331.25	1,637,647.18	1,580,121.13	0.00	(57,526.05)
26882PBB7	ERAC USA FINANCE CO	6.38%	10/15/2017	02/09/2010	3,410,000.00	3,733,950.00	3,661,886.47	3,533,254.45	0.00	(128,632.02)
	Totals for Cusip				4,935,000.00	5,256,281.25	5,299,533.65	5,113,375.58	0.00	(186,158.07)

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26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	12/13/2012	600,000.00	770,220.00	731,214.00	760,233.60	29,019.60	0.00
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	10/02/2013	1,400,000.00	1,669,430.00	1,706,166.00	1,773,878.40	67,712.40	0.00
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	12/02/2014	1,565,000.00	2,052,466.20	1,907,249.85	1,982,942.64	75,692.79	0.00
	Totals for Cusip				3,565,000.00	4,492,116.20	4,344,629.85	4,517,054.64	172,424.79	0.00
26884TAA0	ERAC USA FINANCE LLC	5.25%	10/01/2020	06/24/2010	800,000.00	795,064.00	876,516.80	871,759.20	0.00	(4,757.60)
	Totals for Cusip				800,000.00	795,064.00	876,516.80	871,759.20	0.00	(4,757.60)
29103DAA4	EMERA US FINANCE LP	2.15%	06/15/2019	06/09/2016	3,250,000.00	3,248,797.50	3,248,797.50	3,244,627.75	0.00	(4,169.75)
	Totals for Cusip				3,250,000.00	3,248,797.50	3,248,797.50	3,244,627.75	0.00	(4,169.75)
29103DAG1	EMERA US FINANCE LP	3.55%	06/15/2026	06/09/2016	575,000.00	573,418.75	573,418.75	565,242.25	0.00	(8,176.50)
	Totals for Cusip				575,000.00	573,418.75	573,418.75	565,242.25	0.00	(8,176.50)
29267HAA7	ENDURANCE SPECIALTY HOLDING	7.00%	07/15/2034	03/23/2010	1,575,000.00	1,495,872.00	1,857,723.53	1,902,666.15	44,942.62	0.00
	Totals for Cusip				1,575,000.00	1,495,872.00	1,857,723.53	1,902,666.15	44,942.62	0.00
29268BAB7	ENEL FINANCE INTERNATIONAL	6.25%	09/15/2017	09/13/2007	3,050,000.00	3,044,235.50	3,249,890.90	3,143,070.75	0.00	(106,820.15)
	Totals for Cusip				3,050,000.00	3,044,235.50	3,249,890.90	3,143,070.75	0.00	(106,820.15)
29364DAU4	ENERGY ARKANSAS INC	3.50%	04/01/2026	01/05/2016	205,000.00	204,325.55	204,325.55	208,904.64	4,579.09	0.00
	Totals for Cusip				205,000.00	204,325.55	204,325.55	208,904.64	4,579.09	0.00
29364NAT5	ENERGY MISSISSIPPI	2.85%	06/01/2028	05/10/2016	800,000.00	799,744.00	799,744.00	759,648.80	0.00	(40,095.20)
	Totals for Cusip				800,000.00	799,744.00	799,744.00	759,648.80	0.00	(40,095.20)
29364WAK4	ENERGY LOUISIANA LLC	5.40%	11/01/2024	11/10/2009	1,880,000.00	1,873,570.40	2,146,574.60	2,163,034.00	16,459.40	0.00
	Totals for Cusip				1,880,000.00	1,873,570.40	2,146,574.60	2,163,034.00	16,459.40	0.00
29379VBC6	ENTERPRISE PRODUCTS OPER	5.10%	02/15/2045	02/05/2014	1,310,000.00	1,307,969.50	1,097,305.78	1,381,590.19	284,284.41	0.00
	Totals for Cusip				1,310,000.00	1,307,969.50	1,097,305.78	1,381,590.19	284,284.41	0.00

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29379VBD4	ENTERPRISE PRODUCTS OPER	2.55%	10/15/2019	10/02/2014	1,240,000.00	1,239,764.40	1,188,804.12	1,252,654.20	63,850.08	0.00
	Totals for Cusip				1,240,000.00	1,239,764.40	1,188,804.12	1,252,654.20	63,850.08	0.00
29379VBF9	ENTERPRISE PRODUCTS OPER	4.95%	10/15/2054	10/22/2014	455,000.00	469,487.20	355,939.68	440,953.24	85,013.56	0.00
	Totals for Cusip				455,000.00	469,487.20	355,939.68	440,953.24	85,013.56	0.00
294429AK1	EQUIFAX INC	2.30%	06/01/2021	05/05/2016	320,000.00	319,846.40	319,846.40	313,599.04	0.00	(6,247.36)
	Totals for Cusip				320,000.00	319,846.40	319,846.40	313,599.04	0.00	(6,247.36)
30161MAE3	EXELON GENERATION CO LLC	6.20%	10/01/2017	09/25/2007	3,300,000.00	3,291,948.00	3,520,839.30	3,410,820.60	0.00	(110,018.70)
	Totals for Cusip				3,300,000.00	3,291,948.00	3,520,839.30	3,410,820.60	0.00	(110,018.70)
30161MAF0	EXELON GENERATION CO LLC	5.20%	10/01/2019	09/16/2009	1,490,000.00	1,487,094.50	1,605,156.14	1,596,923.89	0.00	(8,232.25)
	Totals for Cusip				1,490,000.00	1,487,094.50	1,605,156.14	1,596,923.89	0.00	(8,232.25)
30219GAQ1	EXPRESS SCRIPTS HOLDING CO	3.00%	07/15/2023	06/29/2016	550,000.00	549,510.50	549,510.50	532,407.15	0.00	(17,103.35)
	Totals for Cusip				550,000.00	549,510.50	549,510.50	532,407.15	0.00	(17,103.35)
302445AD3	FLIR SYSTEMS INC	3.12%	06/15/2021	06/01/2016	435,000.00	434,699.85	434,699.85	436,149.27	1,449.42	0.00
	Totals for Cusip				435,000.00	434,699.85	434,699.85	436,149.27	1,449.42	0.00
302491AQ8	FMC CORP	5.20%	12/15/2019	11/24/2009	1,835,000.00	1,828,852.75	1,972,718.59	1,977,203.33	4,484.74	0.00
	Totals for Cusip				1,835,000.00	1,828,852.75	1,972,718.59	1,977,203.33	4,484.74	0.00
3134A32L9	FREDDIE MAC	0.00%	03/15/2027	03/03/2009	2,470,000.00	997,949.16	1,711,672.95	1,772,812.86	61,139.91	0.00
	Totals for Cusip				2,470,000.00	997,949.16	1,711,672.95	1,772,812.86	61,139.91	0.00
3134A32M7	FREDDIE MAC	0.00%	09/15/2027	03/03/2009	2,780,000.00	1,093,343.42	1,875,235.10	1,952,610.84	77,375.74	0.00
	Totals for Cusip				2,780,000.00	1,093,343.42	1,875,235.10	1,952,610.84	77,375.74	0.00
3134A3D29	FREDDIE MAC	0.00%	08/15/2027	05/19/2004	13,400,000.00	3,130,709.00	9,082,064.40	9,654,190.80	572,126.40	0.00
	Totals for Cusip				13,400,000.00	3,130,709.00	9,082,064.40	9,654,190.80	572,126.40	0.00

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Totals for Cusip					13,400,000.00	3,130,709.00	9,082,064.40	9,654,190.80	572,126.40	0.00
313586RC5	FANNIE MAE	0.00%	10/09/2019	09/06/2000	17,800,000.00	4,930,050.51	16,483,084.80	16,879,793.40	396,708.60	0.00
313586RC5	FANNIE MAE	0.00%	10/09/2019	03/15/2001	12,060,000.00	3,799,261.80	11,167,752.96	11,436,534.18	268,781.22	0.00
Totals for Cusip					29,860,000.00	8,729,312.31	27,650,837.76	28,316,327.58	665,489.82	0.00
31359YCW5	FNMA STRIP	0.00%	07/15/2027	03/03/2009	3,992,000.00	1,583,243.17	2,716,971.17	2,859,214.11	142,242.94	0.00
Totals for Cusip					3,992,000.00	1,583,243.17	2,716,971.17	2,859,214.11	142,242.94	0.00
31359YCY1	FNMA STRIP	0.00%	07/15/2028	12/28/2016	266,000.00	180,100.62	180,100.62	182,554.20	2,453.58	0.00
Totals for Cusip					266,000.00	180,100.62	180,100.62	182,554.20	2,453.58	0.00
31359YDA2	FNMA STRIP	0.00%	07/15/2029	12/28/2016	281,000.00	181,908.16	181,908.16	184,277.55	2,369.39	0.00
Totals for Cusip					281,000.00	181,908.16	181,908.16	184,277.55	2,369.39	0.00
31428XAW6	FEDEX CORPORATION	5.10%	01/15/2044	06/17/2014	1,000,000.00	1,065,020.00	1,036,122.00	1,085,036.00	48,914.00	0.00
Totals for Cusip					1,000,000.00	1,065,020.00	1,036,122.00	1,085,036.00	48,914.00	0.00
31620MAL0	FIDELITY NATIONAL INFORMATION	1.45%	06/05/2017	05/27/2014	320,000.00	319,708.80	315,669.44	320,126.72	4,457.28	0.00
Totals for Cusip					320,000.00	319,708.80	315,669.44	320,126.72	4,457.28	0.00
31620MAP1	FIDELITY NATIONAL INFORMATION	3.62%	10/15/2020	10/13/2015	3,450,000.00	3,445,480.50	3,494,943.15	3,571,674.60	76,731.45	0.00
Totals for Cusip					3,450,000.00	3,445,480.50	3,494,943.15	3,571,674.60	76,731.45	0.00
316773CF5	FIFTH THIRD BANCORP	5.45%	01/15/2017	05/16/2014	4,000,000.00	4,408,800.00	4,146,760.00	4,005,492.00	0.00	(141,268.00)
Totals for Cusip					4,000,000.00	4,408,800.00	4,146,760.00	4,005,492.00	0.00	(141,268.00)
337738AM0	FISERV INC	3.50%	10/01/2022	09/18/2012	1,200,000.00	1,194,468.00	1,197,529.20	1,222,083.60	24,554.40	0.00
Totals for Cusip					1,200,000.00	1,194,468.00	1,197,529.20	1,222,083.60	24,554.40	0.00
338915AM3	FLEETBOSTON FINANCIAL GROUP	6.70%	07/15/2028	10/23/2013	1,500,000.00	1,683,375.00	1,717,138.50	1,745,049.00	27,910.50	0.00
Totals for Cusip					1,500,000.00	1,683,375.00	1,717,138.50	1,745,049.00	27,910.50	0.00

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341081EQ6	FLORIDA POWER & LIGHT	5.62%	04/01/2034	09/13/2013	1,625,000.00	1,834,283.75	1,934,177.38	1,969,194.50	35,017.12	0.00
Totals for Cusip										
345370BW9	FORD MOTOR COMPANY	9.98%	02/15/2047	06/17/2014	599,000.00	937,602.72	831,329.94	882,440.21	51,110.27	0.00
345370BW9	FORD MOTOR COMPANY	9.98%	02/15/2047	06/17/2014	200,000.00	312,068.00	277,572.60	294,637.80	17,065.20	0.00
Totals for Cusip										
345370BY5	FORD MOTOR COMPANY	6.62%	10/01/2028	09/04/2013	1,160,000.00	1,280,605.20	1,339,345.28	1,363,763.28	24,418.00	0.00
345370BY5	FORD MOTOR COMPANY	6.62%	10/01/2028	09/24/2013	1,840,000.00	2,088,363.20	2,124,478.72	2,163,210.72	38,732.00	0.00
345370BY5	FORD MOTOR COMPANY	6.62%	10/01/2028	09/02/2015	4,050,000.00	4,718,938.50	4,676,162.40	4,761,414.90	85,252.50	0.00
Totals for Cusip										
345397XX8	FORD MOTOR CREDIT CO LLC	2.55%	10/05/2018	10/05/2015	1,095,000.00	1,095,000.00	1,087,224.41	1,101,158.28	13,933.87	0.00
Totals for Cusip										
36164QMS4	GE CAPITAL INTL FUNDING	2.34%	11/15/2020	07/01/2016	870,000.00	870,489.38	870,489.38	869,585.01	0.00	(904.37)
Totals for Cusip										
369622SM8	GENERAL ELECTRIC CAPITAL CORP	5.30%	02/11/2021	02/08/2011	301,000.00	299,937.47	339,413.62	333,826.46	0.00	(5,587.16)
Totals for Cusip										
37045VAE0	GENERAL MOTORS COMPANY	4.88%	10/02/2023	12/17/2015	1,250,000.00	1,281,550.00	1,278,323.75	1,310,340.00	32,016.25	0.00
Totals for Cusip										
37045VAF7	GENERAL MOTORS COMPANY	6.25%	10/02/2043	02/17/2016	495,000.00	474,106.05	474,106.05	547,212.11	73,106.06	0.00
37045VAF7	GENERAL MOTORS COMPANY	6.25%	10/02/2043	02/17/2016	5,000.00	4,829.60	4,829.60	5,527.40	697.80	0.00
Totals for Cusip										
37045XAL0	GENERAL MOTORS FINL CO	4.25%	05/15/2023	06/25/2015	750,000.00	757,275.00	741,855.00	759,009.75	17,154.75	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					750,000.00	757,275.00	741,855.00	759,009.75	17,154.75	0.00
37045XBB1	GENERAL MOTORS FINL CO	3.10%	01/15/2019	10/07/2015	1,680,000.00	1,679,227.20	1,677,558.96	1,697,829.84	20,270.88	0.00
Totals for Cusip					1,680,000.00	1,679,227.20	1,677,558.96	1,697,829.84	20,270.88	0.00
37045XBJ4	GENERAL MOTORS FINL CO	2.40%	05/09/2019	05/04/2016	2,500,000.00	2,497,400.00	2,497,400.00	2,493,377.50	0.00	(4,022.50)
Totals for Cusip					2,500,000.00	2,497,400.00	2,497,400.00	2,493,377.50	0.00	(4,022.50)
373298BN7	GEORGIA PACIFIC CORP	7.38%	12/01/2025	09/20/2016	525,000.00	699,557.25	699,557.25	659,599.50	0.00	(39,957.75)
Totals for Cusip					525,000.00	699,557.25	699,557.25	659,599.50	0.00	(39,957.75)
37331NAB7	GEORGIA PACIFIC LLC	5.40%	11/01/2020	04/01/2013	1,170,000.00	1,382,004.00	1,290,577.86	1,286,273.43	0.00	(4,304.43)
Totals for Cusip					1,170,000.00	1,382,004.00	1,290,577.86	1,286,273.43	0.00	(4,304.43)
375558AX1	GILEAD SCIENCES INC	4.80%	04/01/2044	03/04/2014	480,000.00	479,068.80	481,890.24	498,415.68	16,525.44	0.00
Totals for Cusip					480,000.00	479,068.80	481,890.24	498,415.68	16,525.44	0.00
375558AY9	GILEAD SCIENCES INC	2.35%	02/01/2020	11/12/2014	745,000.00	743,301.40	745,500.64	748,871.02	3,370.38	0.00
Totals for Cusip					745,000.00	743,301.40	745,500.64	748,871.02	3,370.38	0.00
375558BA0	GILEAD SCIENCES INC	4.50%	02/01/2045	10/14/2016	255,000.00	271,501.05	271,501.05	254,785.55	0.00	(16,715.50)
Totals for Cusip					255,000.00	271,501.05	271,501.05	254,785.55	0.00	(16,715.50)
38141GFD1	GOLDMAN SACHS GROUP INC	6.75%	10/01/2037	02/13/2008	1,000,000.00	957,440.00	1,168,936.00	1,234,847.00	65,911.00	0.00
Totals for Cusip					1,000,000.00	957,440.00	1,168,936.00	1,234,847.00	65,911.00	0.00
38141GGM0	GOLDMAN SACHS GROUP INC	6.25%	02/01/2041	01/21/2011	605,000.00	602,719.15	721,645.21	749,938.04	28,292.83	0.00
38141GGM0	GOLDMAN SACHS GROUP INC	6.25%	02/01/2041	01/25/2011	950,000.00	971,356.00	1,133,161.90	1,177,588.65	44,426.75	0.00
Totals for Cusip					1,555,000.00	1,574,075.15	1,854,807.11	1,927,526.69	72,719.58	0.00
38145XAA1	GOLDMAN SACHS GROUP INC	2.62%	01/31/2019	01/28/2014	1,000,000.00	996,840.00	1,007,150.00	1,010,752.00	3,602.00	0.00
Totals for Cusip					1,000,000.00	996,840.00	1,007,150.00	1,010,752.00	3,602.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
38148LAF3	GOLDMAN SACHS GROUP INC	5.15%	05/22/2045	05/19/2015	1,545,000.00	1,534,957.50	1,500,791.37	1,624,814.70	124,023.33	0.00
	Totals for Cusip				1,545,000.00	1,534,957.50	1,500,791.37	1,624,814.70	124,023.33	0.00
41283LAD7	HARLEY-DAVIDSON FINL SER	2.40%	09/15/2019	09/11/2014	2,515,000.00	2,505,367.55	2,503,141.78	2,530,434.56	27,292.78	0.00
	Totals for Cusip				2,515,000.00	2,505,367.55	2,503,141.78	2,530,434.56	27,292.78	0.00
41283LAG0	HARLEY-DAVIDSON FINL SER	2.25%	01/15/2019	01/05/2016	1,090,000.00	1,089,869.20	1,089,869.20	1,094,688.09	4,818.89	0.00
	Totals for Cusip				1,090,000.00	1,089,869.20	1,089,869.20	1,094,688.09	4,818.89	0.00
413875AP0	HARRIS CORP	2.00%	04/27/2018	04/22/2015	340,000.00	340,000.00	336,180.44	340,207.06	4,026.62	0.00
	Totals for Cusip				340,000.00	340,000.00	336,180.44	340,207.06	4,026.62	0.00
413875AQ8	HARRIS CORP	2.70%	04/27/2020	04/22/2015	585,000.00	585,000.00	573,924.20	584,356.50	10,432.30	0.00
	Totals for Cusip				585,000.00	585,000.00	573,924.20	584,356.50	10,432.30	0.00
416515BB9	HARTFORD FINANCIAL SERVICES	4.30%	04/15/2043	04/15/2013	250,000.00	248,000.00	232,681.50	231,578.50	0.00	(1,103.00)
	Totals for Cusip				250,000.00	248,000.00	232,681.50	231,578.50	0.00	(1,103.00)
42217KBF2	WELLTOWER INC	4.00%	06/01/2025	05/20/2015	1,185,000.00	1,184,123.10	1,165,644.21	1,211,059.34	45,415.13	0.00
	Totals for Cusip				1,185,000.00	1,184,123.10	1,165,644.21	1,211,059.34	45,415.13	0.00
42307TAG3	HEINZ H J FINANCE	6.75%	03/15/2032	06/15/2016	2,000,000.00	2,544,780.00	2,544,780.00	2,423,822.00	0.00	(120,958.00)
	Totals for Cusip				2,000,000.00	2,544,780.00	2,544,780.00	2,423,822.00	0.00	(120,958.00)
438516BJ4	HONEYWELL INTERNATIONAL INC	1.40%	10/30/2019	10/24/2016	6,500,000.00	6,494,865.00	6,494,865.00	6,439,894.50	0.00	(54,970.50)
	Totals for Cusip				6,500,000.00	6,494,865.00	6,494,865.00	6,439,894.50	0.00	(54,970.50)
438516BL9	HONEYWELL INTERNATIONAL INC	2.50%	11/01/2026	10/27/2016	2,600,000.00	2,560,298.00	2,560,298.00	2,461,004.00	0.00	(99,294.00)
	Totals for Cusip				2,600,000.00	2,560,298.00	2,560,298.00	2,461,004.00	0.00	(99,294.00)
448814DC4	HYDRO QUEBEC	8.50%	12/01/2029	04/22/2015	713,000.00	1,132,778.75	1,069,646.88	1,034,406.85	0.00	(35,240.03)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
448814DC4	HYDRO QUEBEC	8.50%	12/01/2029	09/08/2015	337,000.00	515,094.39	505,569.42	488,913.20	0.00	(16,656.22)
	Totals for Cusip				1,050,000.00	1,647,873.14	1,575,216.30	1,523,320.05	0.00	(51,896.25)
448814DX8	HYDRO QUEBEC	8.40%	01/15/2022	04/27/2010	2,750,000.00	3,666,190.00	3,552,078.75	3,437,527.50	0.00	(114,551.25)
	Totals for Cusip				2,750,000.00	3,666,190.00	3,552,078.75	3,437,527.50	0.00	(114,551.25)
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	08/22/2013	11,250,000.00	15,010,650.00	15,140,475.00	14,790,735.00	0.00	(349,740.00)
	Totals for Cusip				11,250,000.00	15,010,650.00	15,140,475.00	14,790,735.00	0.00	(349,740.00)
452308AX7	ILLINOIS TOOL WORKS INC	2.65%	11/15/2026	10/31/2016	2,500,000.00	2,492,125.00	2,492,125.00	2,389,797.50	0.00	(102,327.50)
	Totals for Cusip				2,500,000.00	2,492,125.00	2,492,125.00	2,389,797.50	0.00	(102,327.50)
45687AAA0	INGERSOLL-RAND GL HLD CO	6.88%	08/15/2018	08/12/2008	3,920,000.00	3,914,394.40	4,326,899.92	4,234,693.68	0.00	(92,206.24)
45687AAA0	INGERSOLL-RAND GL HLD CO	6.88%	08/15/2018	07/23/2010	2,525,000.00	2,976,268.00	2,787,097.53	2,727,704.48	0.00	(59,393.05)
45687AAA0	INGERSOLL-RAND GL HLD CO	6.88%	08/15/2018	09/07/2011	400,000.00	492,352.00	441,520.40	432,111.60	0.00	(9,408.80)
	Totals for Cusip				6,845,000.00	7,383,014.40	7,555,517.85	7,394,509.76	0.00	(161,008.09)
45687AAJ1	INGERSOLL-RAND GL HLD CO	4.25%	06/15/2023	06/10/2014	1,195,000.00	1,192,952.01	1,230,671.95	1,263,878.61	33,206.66	0.00
	Totals for Cusip				1,195,000.00	1,192,952.01	1,230,671.95	1,263,878.61	33,206.66	0.00
45687AAL6	INGERSOLL-RAND GL HLD CO	2.88%	01/15/2019	06/10/2014	1,800,000.00	1,833,287.38	1,818,043.20	1,832,229.00	14,185.80	0.00
	Totals for Cusip				1,800,000.00	1,833,287.38	1,818,043.20	1,832,229.00	14,185.80	0.00
45818QAD1	INTERAMER DEV BK	6.75%	07/15/2027	01/04/2007	819,000.00	975,871.26	1,129,470.62	1,065,007.94	0.00	(64,462.68)
	Totals for Cusip				819,000.00	975,871.26	1,129,470.62	1,065,007.94	0.00	(64,462.68)
460146CH4	INTERNATIONAL PAPER COMPANY	6.00%	11/15/2041	11/08/2011	400,000.00	399,944.00	419,491.20	449,204.80	29,713.60	0.00
	Totals for Cusip				400,000.00	399,944.00	419,491.20	449,204.80	29,713.60	0.00
461070AN4	INTERSTATE P&L CO	3.70%	09/15/2046	09/12/2016	815,000.00	809,295.00	809,295.00	749,769.85	0.00	(59,525.15)
	Totals for Cusip				815,000.00	809,295.00	809,295.00	749,769.85	0.00	(59,525.15)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
465139VE0	AID-ISRAEL	0.00%	11/01/2024	11/18/2004	50,000,000.00	17,342,000.00	38,321,750.00	39,974,550.00	1,652,800.00	0.00
465139VE0	AID-ISRAEL	0.00%	11/01/2024	01/20/2005	1,735,000.00	637,119.76	1,329,764.73	1,387,116.89	57,352.16	0.00
	Totals for Cusip				51,735,000.00	17,979,119.76	39,651,514.73	41,361,666.89	1,710,152.16	0.00
46513EFF4	AID ISRAEL	5.50%	09/18/2023	01/08/2010	4,820,000.00	5,228,880.60	5,775,275.80	5,704,831.50	0.00	(70,444.30)
46513EFF4	AID ISRAEL	5.50%	09/18/2023	04/20/2015	3,075,000.00	3,865,324.20	3,684,434.25	3,639,493.13	0.00	(44,941.12)
	Totals for Cusip				7,895,000.00	9,094,204.80	9,459,710.05	9,344,324.63	0.00	(115,385.42)
46513EGV8	AID ISRAEL	5.50%	12/04/2023	09/14/2011	2,070,000.00	2,648,173.60	2,489,466.87	2,462,542.38	0.00	(26,924.49)
46513EGV8	AID ISRAEL	5.50%	12/04/2023	07/20/2016	20,970,000.00	26,461,450.81	26,461,450.81	24,946,624.98	0.00	(1,514,825.83)
	Totals for Cusip				23,040,000.00	29,109,624.41	28,950,917.68	27,409,167.36	0.00	(1,541,750.32)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	11/14/2013	105,000.00	125,035.26	126,979.44	125,868.65	0.00	(1,110.79)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	06/28/2016	2,955,000.00	3,786,182.40	3,786,182.40	3,542,303.30	0.00	(243,879.10)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	07/13/2016	2,400,000.00	3,069,840.00	3,069,840.00	2,876,997.60	0.00	(192,842.40)
	Totals for Cusip				5,460,000.00	6,981,057.66	6,983,001.84	6,545,169.55	0.00	(437,832.29)
46625HJY7	JP MORGAN CHASE & CO	3.88%	09/10/2024	09/03/2014	1,050,000.00	1,044,487.50	1,044,481.20	1,062,428.85	17,947.65	0.00
	Totals for Cusip				1,050,000.00	1,044,487.50	1,044,481.20	1,062,428.85	17,947.65	0.00
46625HLL2	JP MORGAN CHASE & CO	4.95%	06/01/2045	05/27/2015	555,000.00	559,245.75	554,893.44	591,801.50	36,908.06	0.00
46625HLL2	JP MORGAN CHASE & CO	4.95%	06/01/2045	05/28/2015	445,000.00	450,651.50	444,914.56	474,507.51	29,592.95	0.00
	Totals for Cusip				1,000,000.00	1,009,897.25	999,808.00	1,066,309.01	66,501.01	0.00
476556DA0	JERSEY CENTRAL POWER AND LIGHT	7.35%	02/01/2019	01/22/2009	1,005,000.00	1,003,723.65	1,131,101.37	1,100,788.56	0.00	(30,312.81)
	Totals for Cusip				1,005,000.00	1,003,723.65	1,131,101.37	1,100,788.56	0.00	(30,312.81)
476556DC6	JERSEY CENTRAL POWER AND LIGHT	4.30%	01/15/2026	08/11/2015	1,500,000.00	1,495,200.00	1,509,177.00	1,552,878.00	43,701.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					1,500,000.00	1,495,200.00	1,509,177.00	1,552,878.00	43,701.00	0.00
478160BJ2	JOHNSON & JOHNSON	4.38%	12/05/2033	11/18/2014	1,925,000.00	2,100,637.00	2,123,238.42	2,116,466.28	0.00	(6,772.14)
Totals for Cusip					1,925,000.00	2,100,637.00	2,123,238.42	2,116,466.28	0.00	(6,772.14)
478375AL2	JOHNSON CONTROLS INTL PL	4.62%	07/02/2044	12/09/2016	2,500,000.00	2,449,762.50	2,449,762.50	2,481,775.00	32,012.50	0.00
Totals for Cusip					2,500,000.00	2,449,762.50	2,449,762.50	2,481,775.00	32,012.50	0.00
478375AN8	JOHNSON CONTROLS INTL PL	4.95%	07/02/2064	12/09/2016	1,050,000.00	988,726.20	988,726.20	979,188.00	0.00	(9,538.20)
Totals for Cusip					1,050,000.00	988,726.20	988,726.20	979,188.00	0.00	(9,538.20)
478375AR9	JOHNSON CONTROLS INTL PL	3.90%	02/14/2026	12/09/2016	1,325,000.00	1,347,876.13	1,347,876.13	1,364,768.55	16,892.42	0.00
Totals for Cusip					1,325,000.00	1,347,876.13	1,347,876.13	1,364,768.55	16,892.42	0.00
478375AS7	JOHNSON CONTROLS INTL PL	5.12%	09/14/2045	12/09/2016	1,755,000.00	1,850,533.43	1,850,533.43	1,867,221.72	16,688.29	0.00
Totals for Cusip					1,755,000.00	1,850,533.43	1,850,533.43	1,867,221.72	16,688.29	0.00
48121CYK6	JP MORGAN CHASE	6.00%	10/01/2017	03/05/2008	1,515,000.00	1,541,376.15	1,619,777.40	1,563,455.76	0.00	(56,321.64)
Totals for Cusip					1,515,000.00	1,541,376.15	1,619,777.40	1,563,455.76	0.00	(56,321.64)
485260BM4	KANSAS GAS AND ELECTRIC CO	4.30%	07/15/2044	06/25/2014	500,000.00	498,735.00	502,747.00	510,281.50	7,534.50	0.00
Totals for Cusip					500,000.00	498,735.00	502,747.00	510,281.50	7,534.50	0.00
492386AU1	KERR MCGEE CORPORATION	6.95%	07/01/2024	03/17/2010	1,775,000.00	2,012,690.25	1,906,889.60	2,094,132.58	187,242.98	0.00
492386AU1	KERR MCGEE CORPORATION	6.95%	07/01/2024	03/30/2010	622,000.00	690,712.34	668,217.09	733,831.25	65,614.16	0.00
Totals for Cusip					2,397,000.00	2,703,402.59	2,575,106.69	2,827,963.83	252,857.14	0.00
494386AC9	KIMBERLY CLARK DE MEXICO SAB D	3.25%	03/12/2025	03/05/2015	1,335,000.00	1,327,777.65	1,286,133.66	1,265,338.37	0.00	(20,795.29)
Totals for Cusip					1,335,000.00	1,327,777.65	1,286,133.66	1,265,338.37	0.00	(20,795.29)
500472AB1	KONINKLIJKE PHILIPS	5.75%	03/11/2018	10/29/2014	2,793,000.00	3,134,388.39	2,988,833.99	2,927,139.41	0.00	(61,694.58)
Totals for Cusip					2,793,000.00	3,134,388.39	2,988,833.99	2,927,139.41	0.00	(61,694.58)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
500472AC9	KONINKLIJKE PHILIPS	6.88%	03/11/2038	09/20/2013	1,000,000.00	1,205,110.00	1,159,388.00	1,236,513.00	77,125.00	0.00
	Totals for Cusip				1,000,000.00	1,205,110.00	1,159,388.00	1,236,513.00	77,125.00	0.00
50077LAJ5	KRAFT HEINZ FOODS CO	3.50%	07/15/2022	08/16/2016	5,000,000.00	4,989,833.40	4,989,833.40	5,075,525.00	85,691.60	0.00
	Totals for Cusip				5,000,000.00	4,989,833.40	4,989,833.40	5,075,525.00	85,691.60	0.00
50540RAK8	LABORATORY CORP OF AMER	2.20%	08/23/2017	08/20/2012	1,775,000.00	1,771,325.75	1,781,249.78	1,783,273.28	2,023.50	0.00
	Totals for Cusip				1,775,000.00	1,771,325.75	1,781,249.78	1,783,273.28	2,023.50	0.00
50540RAP7	LABORATORY CORP OF AMER	3.20%	02/01/2022	01/21/2015	225,000.00	226,053.00	220,821.08	226,869.08	6,048.00	0.00
	Totals for Cusip				225,000.00	226,053.00	220,821.08	226,869.08	6,048.00	0.00
525ESC107	LEHMAN BROTHERS HOLDINGS	0.00%	05/17/2013	08/22/2007	3,955,000.00	2,210,844.97	156,102.86	227,412.50	71,309.64	0.00
	Totals for Cusip				3,955,000.00	2,210,844.97	156,102.86	227,412.50	71,309.64	0.00
525ESC6J3	LEHMAN BROTHERS HOLDINGS	0.00%	11/10/2049	11/08/2005	1,890,000.00	1,039,492.42	74,924.17	108,675.00	33,750.83	0.00
	Totals for Cusip				1,890,000.00	1,039,492.42	74,924.17	108,675.00	33,750.83	0.00
525ESC6X2	LEHMAN BROTHERS HOLDINGS	0.00%	09/26/2014	09/19/2007	5,840,000.00	3,403,903.73	235,787.63	346,312.00	110,524.37	0.00
	Totals for Cusip				5,840,000.00	3,403,903.73	235,787.63	346,312.00	110,524.37	0.00
53079EAZ7	LIBERTY MUTUAL GROUP	6.50%	05/01/2042	05/01/2012	1,270,000.00	1,267,015.50	1,443,691.55	1,505,752.64	62,061.09	0.00
53079EAZ7	LIBERTY MUTUAL GROUP	6.50%	05/01/2042	04/29/2015	3,210,000.00	3,968,779.80	3,649,015.65	3,805,878.72	156,863.07	0.00
	Totals for Cusip				4,480,000.00	5,235,795.30	5,092,707.20	5,311,631.36	218,924.16	0.00
534187AW9	LINCOLN NATIONAL CORP	6.30%	10/09/2037	10/03/2007	2,000,000.00	1,989,580.00	2,351,466.00	2,355,602.00	4,136.00	0.00
534187AW9	LINCOLN NATIONAL CORP	6.30%	10/09/2037	01/08/2014	300,000.00	348,516.00	352,719.90	353,340.30	620.40	0.00
	Totals for Cusip				2,300,000.00	2,338,096.00	2,704,185.90	2,708,942.30	4,756.40	0.00
538021AC0	LITTON INDUSTRIES INC	7.75%	03/15/2026	07/26/2010	1,600,000.00	2,103,104.00	2,094,670.40	2,103,283.20	8,612.80	0.00

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538021AC0	LITTON INDUSTRIES INC	7.75%	03/15/2026	08/26/2011	100,000.00	135,345.00	130,916.90	131,455.20	538.30	0.00
	Totals for Cusip				1,700,000.00	2,238,449.00	2,225,587.30	2,234,738.40	9,151.10	0.00
53944VAG4	LLOYDS BANK PLC	1.75%	05/14/2018	05/11/2015	3,450,000.00	3,446,688.00	3,442,551.45	3,445,404.60	2,853.15	0.00
	Totals for Cusip				3,450,000.00	3,446,688.00	3,442,551.45	3,445,404.60	2,853.15	0.00
539830BJ7	LOCKHEED MARTIN CORP	1.85%	11/23/2018	11/16/2015	1,395,000.00	1,392,614.55	1,392,533.64	1,400,556.29	8,022.65	0.00
	Totals for Cusip				1,395,000.00	1,392,614.55	1,392,533.64	1,400,556.29	8,022.65	0.00
552081AG6	LYONDELLBASELL IND NV	5.00%	04/15/2019	09/21/2016	1,194,000.00	1,282,690.32	1,282,690.32	1,261,642.49	0.00	(21,047.83)
	Totals for Cusip				1,194,000.00	1,282,690.32	1,282,690.32	1,261,642.49	0.00	(21,047.83)
552081AM3	LYONDELLBASELL IND NV	4.62%	02/26/2055	05/03/2016	2,250,000.00	2,100,105.00	2,100,105.00	2,090,799.00	0.00	(9,306.00)
	Totals for Cusip				2,250,000.00	2,100,105.00	2,100,105.00	2,090,799.00	0.00	(9,306.00)
55279HAE0	MANUF & TRADERS TRUST CO	2.30%	01/30/2019	01/27/2014	4,345,000.00	4,337,656.95	4,353,716.07	4,377,053.07	23,337.00	0.00
	Totals for Cusip				4,345,000.00	4,337,656.95	4,353,716.07	4,377,053.07	23,337.00	0.00
55616XAC1	FEDERATED DEPT STORES INC	7.00%	02/15/2028	03/19/2014	900,000.00	1,089,477.00	1,043,859.60	1,028,547.90	0.00	(15,311.70)
	Totals for Cusip				900,000.00	1,089,477.00	1,043,859.60	1,028,547.90	0.00	(15,311.70)
55616XAH0	MACYS RETAIL HLDGS INC	2.88%	02/15/2023	11/13/2014	270,000.00	259,575.30	244,688.04	256,958.19	12,270.15	0.00
	Totals for Cusip				270,000.00	259,575.30	244,688.04	256,958.19	12,270.15	0.00
559080AE6	MAGELLAN MIDSTREAM PARTN	6.55%	07/15/2019	06/19/2009	705,000.00	702,553.65	769,685.16	780,201.65	10,516.49	0.00
	Totals for Cusip				705,000.00	702,553.65	769,685.16	780,201.65	10,516.49	0.00
56585AAK8	MARATHON PETROLEUM CORP	2.70%	12/14/2018	12/07/2015	2,380,000.00	2,378,096.00	2,353,446.34	2,411,684.94	58,238.60	0.00
	Totals for Cusip				2,380,000.00	2,378,096.00	2,353,446.34	2,411,684.94	58,238.60	0.00
571748AU6	MARSH & MCLENNAN COS INC	4.05%	10/15/2023	09/24/2013	1,600,000.00	1,593,696.00	1,653,323.20	1,688,710.40	35,387.20	0.00
	Totals for Cusip				1,600,000.00	1,593,696.00	1,653,323.20	1,688,710.40	35,387.20	0.00

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579780AF4	MCCORMICK & CO	5.75%	12/15/2017	12/04/2007	1,165,000.00	1,164,534.00	1,255,344.59	1,212,042.70	0.00	(43,301.89)
	Totals for Cusip				1,165,000.00	1,164,534.00	1,255,344.59	1,212,042.70	0.00	(43,301.89)
581557BB0	MCKESSON CORP	1.29%	03/10/2017	03/05/2014	3,700,000.00	3,700,000.00	3,689,599.30	3,700,891.70	11,292.40	0.00
	Totals for Cusip				3,700,000.00	3,700,000.00	3,689,599.30	3,700,891.70	11,292.40	0.00
585055BG0	MEDTRONIC INC	2.50%	03/15/2020	08/31/2015	1,725,000.00	1,753,737.45	1,737,238.88	1,744,304.48	7,065.60	0.00
585055BG0	MEDTRONIC INC	2.50%	03/15/2020	08/31/2015	345,000.00	353,973.60	347,447.78	348,860.90	1,413.12	0.00
	Totals for Cusip				2,070,000.00	2,107,711.05	2,084,686.66	2,093,165.38	8,478.72	0.00
585055BQ8	MEDTRONIC INC	1.50%	03/15/2018	08/31/2015	1,795,000.00	1,790,941.53	1,793,958.90	1,795,026.93	1,068.03	0.00
	Totals for Cusip				1,795,000.00	1,790,941.53	1,793,958.90	1,795,026.93	1,068.03	0.00
585055BR6	MEDTRONIC INC	3.15%	03/15/2022	08/31/2015	3,370,000.00	3,363,464.95	3,406,790.29	3,451,628.14	44,837.85	0.00
	Totals for Cusip				3,370,000.00	3,363,464.95	3,406,790.29	3,451,628.14	44,837.85	0.00
585055BT2	MEDTRONIC INC	4.38%	03/15/2035	08/31/2015	979,000.00	970,476.71	989,614.32	1,035,711.51	46,097.19	0.00
	Totals for Cusip				979,000.00	970,476.71	989,614.32	1,035,711.51	46,097.19	0.00
586054AB4	MEMORIAL SLOAN-KETTERING	4.12%	07/01/2052	11/28/2012	1,310,000.00	1,301,851.80	1,223,044.82	1,264,980.54	41,935.72	0.00
	Totals for Cusip				1,310,000.00	1,301,851.80	1,223,044.82	1,264,980.54	41,935.72	0.00
58933YAG0	MERCK & CO INC	1.30%	05/18/2018	05/15/2013	7,260,000.00	7,243,229.40	7,242,968.04	7,252,464.12	9,496.08	0.00
	Totals for Cusip				7,260,000.00	7,243,229.40	7,242,968.04	7,252,464.12	9,496.08	0.00
59022CAJ2	MERRILL LYNCH	6.11%	01/29/2037	06/18/2012	1,260,000.00	1,195,525.80	1,429,722.00	1,477,092.96	47,370.96	0.00
	Totals for Cusip				1,260,000.00	1,195,525.80	1,429,722.00	1,477,092.96	47,370.96	0.00
59156RBE7	METLIFE INC	1.76%	12/15/2017	09/27/2012	300,000.00	301,287.90	300,306.30	300,499.50	193.20	0.00
	Totals for Cusip				300,000.00	301,287.90	300,306.30	300,499.50	193.20	0.00

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594918AU8	MICROSOFT CORP	3.75%	05/01/2043	07/28/2014	180,000.00	167,112.00	166,608.00	170,158.86	3,550.86	0.00
	Totals for Cusip				180,000.00	167,112.00	166,608.00	170,158.86	3,550.86	0.00
61166WAN1	MONSANTO COMPANY CO	4.20%	07/15/2034	06/26/2014	150,000.00	149,032.50	128,995.65	144,188.85	15,193.20	0.00
	Totals for Cusip				150,000.00	149,032.50	128,995.65	144,188.85	15,193.20	0.00
6174467X1	MORGAN STANLEY	5.00%	11/24/2025	11/19/2013	2,000,000.00	1,990,900.00	2,123,096.00	2,136,574.00	13,478.00	0.00
	Totals for Cusip				2,000,000.00	1,990,900.00	2,123,096.00	2,136,574.00	13,478.00	0.00
6174467Y9	MORGAN STANLEY	4.35%	09/08/2026	09/03/2014	1,825,000.00	1,821,788.00	1,830,965.93	1,870,165.10	39,199.17	0.00
	Totals for Cusip				1,825,000.00	1,821,788.00	1,830,965.93	1,870,165.10	39,199.17	0.00
61746BDJ2	MORGAN STANLEY	3.75%	02/25/2023	02/20/2013	2,065,000.00	2,057,504.05	2,115,109.29	2,121,052.36	5,943.07	0.00
	Totals for Cusip				2,065,000.00	2,057,504.05	2,115,109.29	2,121,052.36	5,943.07	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	05/22/2013	355,000.00	353,012.00	358,621.36	364,415.31	5,793.95	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	07/22/2016	155,000.00	161,961.05	161,961.05	159,110.91	0.00	(2,850.14)
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	11/16/2016	115,000.00	118,846.75	118,846.75	118,050.03	0.00	(796.72)
	Totals for Cusip				625,000.00	633,819.80	639,429.16	641,576.25	5,793.95	(3,646.86)
6174824M3	MORGAN STANLEY	4.88%	11/01/2022	12/13/2013	120,000.00	122,533.20	127,350.24	128,608.68	1,258.44	0.00
	Totals for Cusip				120,000.00	122,533.20	127,350.24	128,608.68	1,258.44	0.00
61761JVLO	MORGAN STANLEY	3.70%	10/23/2024	10/20/2014	1,775,000.00	1,771,911.50	1,783,535.98	1,796,143.80	12,607.82	0.00
	Totals for Cusip				1,775,000.00	1,771,911.50	1,783,535.98	1,796,143.80	12,607.82	0.00
62854AAE4	MYLAN NV	2.50%	06/07/2019	05/31/2016	1,080,000.00	1,078,790.40	1,078,790.40	1,074,155.04	0.00	(4,635.36)
	Totals for Cusip				1,080,000.00	1,078,790.40	1,078,790.40	1,074,155.04	0.00	(4,635.36)
62952EAB3	NYU HOSPITAL CENTER	5.75%	07/01/2043	07/24/2013	690,000.00	690,000.00	787,954.47	803,385.63	15,431.16	0.00
	Totals for Cusip				690,000.00	690,000.00	787,954.47	803,385.63	15,431.16	0.00
	Totals for Cusip				690,000.00	690,000.00	787,954.47	803,385.63	15,431.16	0.00

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629568AX4	NABORS INDUSTRIES INC	4.62%	09/15/2021	02/13/2012	7,700,000.00	7,674,226.84	6,327,552.00	7,827,204.00	1,499,652.00	0.00
	Totals for Cusip				7,700,000.00	7,674,226.84	6,327,552.00	7,827,204.00	1,499,652.00	0.00
631005BC8	NARRAGANSETT ELECTRIC	5.64%	03/15/2040	10/10/2013	3,000,000.00	3,298,470.00	3,386,064.00	3,399,783.00	13,719.00	0.00
	Totals for Cusip				3,000,000.00	3,298,470.00	3,386,064.00	3,399,783.00	13,719.00	0.00
637071AL5	NATIONAL OILWELL VARCO INC	1.35%	12/01/2017	11/15/2012	355,000.00	354,655.65	347,367.86	353,616.21	6,248.35	0.00
	Totals for Cusip				355,000.00	354,655.65	347,367.86	353,616.21	6,248.35	0.00
638585BF5	NATIONSBANK CORP	6.80%	03/15/2028	07/21/2011	3,000,000.00	3,029,190.00	3,510,144.00	3,536,220.00	26,076.00	0.00
	Totals for Cusip				3,000,000.00	3,029,190.00	3,510,144.00	3,536,220.00	26,076.00	0.00
64952WBZ5	NEW YORK LIFE	1.30%	04/27/2018	05/22/2015	2,420,000.00	2,414,676.00	2,400,460.92	2,413,265.14	12,804.22	0.00
64952WBZ5	NEW YORK LIFE	1.30%	04/27/2018	05/22/2015	5,000,000.00	4,989,300.00	4,959,630.00	4,986,085.00	26,455.00	0.00
	Totals for Cusip				7,420,000.00	7,403,976.00	7,360,090.92	7,399,350.14	39,259.22	0.00
65473QAR4	NISOURCE FINANCE CORP	5.45%	09/15/2020	12/07/2005	1,010,000.00	969,852.50	1,107,192.30	1,102,907.88	0.00	(4,284.42)
	Totals for Cusip				1,010,000.00	969,852.50	1,107,192.30	1,102,907.88	0.00	(4,284.42)
65473QBC6	NISOURCE FINANCE CORP	4.80%	02/15/2044	04/09/2013	1,315,000.00	1,309,411.25	1,336,547.59	1,384,424.11	47,876.52	0.00
	Totals for Cusip				1,315,000.00	1,309,411.25	1,336,547.59	1,384,424.11	47,876.52	0.00
655844AV0	NORFOLK SOUTHERN CORP	6.00%	03/15/2105	03/06/2012	2,000,000.00	2,381,400.00	2,144,144.00	2,338,540.00	194,396.00	0.00
	Totals for Cusip				2,000,000.00	2,381,400.00	2,144,144.00	2,338,540.00	194,396.00	0.00
655855FA7	NORFOLK SOUTHERN RAILWAY	9.75%	06/15/2020	10/06/2004	6,342,000.00	7,732,454.38	8,091,624.62	7,839,193.99	0.00	(252,430.63)
	Totals for Cusip				6,342,000.00	7,732,454.38	8,091,624.62	7,839,193.99	0.00	(252,430.63)
656531AC4	NORSK HYDRO A/S	7.75%	06/15/2023	07/18/2013	1,250,000.00	1,673,712.50	1,564,138.75	1,572,426.25	8,287.50	0.00
	Totals for Cusip				1,250,000.00	1,673,712.50	1,564,138.75	1,572,426.25	8,287.50	0.00

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656531AF7	NORSK HYDRO A/S	6.70%	01/15/2018	01/29/2004	2,500,000.00	2,414,803.14	2,740,165.00	2,632,537.50	0.00	(107,627.50)
656531AF7	NORSK HYDRO A/S	6.70%	01/15/2018	12/20/2006	917,000.00	1,006,957.70	1,005,092.52	965,614.76	0.00	(39,477.76)
	Totals for Cusip				3,417,000.00	3,421,760.84	3,745,257.52	3,598,152.26	0.00	(147,105.26)
656531AM2	NORSK HYDRO A/S	7.25%	09/23/2027	02/14/2007	2,150,000.00	2,507,695.50	2,756,639.70	2,868,869.70	112,230.00	0.00
	Totals for Cusip				2,150,000.00	2,507,695.50	2,756,639.70	2,868,869.70	112,230.00	0.00
666807AQ5	NORTHROP GRUMMAN CORP	7.88%	03/01/2026	09/23/2010	425,000.00	572,585.50	561,419.05	565,071.93	3,652.88	0.00
666807AQ5	NORTHROP GRUMMAN CORP	7.88%	03/01/2026	01/10/2011	1,000,000.00	1,303,710.00	1,320,986.00	1,329,581.00	8,595.00	0.00
666807AQ5	NORTHROP GRUMMAN CORP	7.88%	03/01/2026	04/29/2011	1,445,000.00	1,872,243.15	1,908,824.77	1,921,244.55	12,419.78	0.00
666807AQ5	NORTHROP GRUMMAN CORP	7.88%	03/01/2026	07/29/2011	980,000.00	1,317,237.60	1,294,566.28	1,302,989.38	8,423.10	0.00
	Totals for Cusip				3,850,000.00	5,065,776.25	5,085,796.10	5,118,886.86	33,090.76	0.00
669827DL8	PROVINCE OF NOVA SCOTIA	9.12%	05/01/2021	07/25/2000	3,550,000.00	4,114,237.00	4,580,660.85	4,400,072.35	0.00	(180,588.50)
669827DL8	PROVINCE OF NOVA SCOTIA	9.12%	05/01/2021	08/31/2000	3,000,000.00	3,522,930.00	3,870,981.00	3,718,371.00	0.00	(152,610.00)
669827DL8	PROVINCE OF NOVA SCOTIA	9.12%	05/01/2021	01/29/2004	3,500,000.00	4,011,296.16	4,516,144.50	4,338,099.50	0.00	(178,045.00)
	Totals for Cusip				10,050,000.00	11,648,463.16	12,967,786.35	12,456,542.85	0.00	(511,243.50)
669827DM6	PROVINCE OF NOVA SCOTIA	8.75%	04/01/2022	07/20/2000	1,700,000.00	1,911,565.00	2,265,630.80	2,186,745.70	0.00	(78,885.10)
669827DM6	PROVINCE OF NOVA SCOTIA	8.75%	04/01/2022	01/29/2004	4,445,000.00	4,956,978.99	5,923,958.18	5,717,696.85	0.00	(206,261.33)
	Totals for Cusip				6,145,000.00	6,868,543.99	8,189,588.98	7,904,442.55	0.00	(285,146.43)
66989HAK4	NOVARTIS CAPITAL CORP	4.00%	11/20/2045	05/26/2016	2,060,000.00	2,215,200.40	2,215,200.40	2,078,923.16	0.00	(136,277.24)
	Totals for Cusip				2,060,000.00	2,215,200.40	2,215,200.40	2,078,923.16	0.00	(136,277.24)
67021CAL1	NSTAR ELECTRIC COMPANY	2.70%	06/01/2026	05/23/2016	825,000.00	822,129.00	822,129.00	792,989.18	0.00	(29,139.82)
	Totals for Cusip				825,000.00	822,129.00	822,129.00	792,989.18	0.00	(29,139.82)
674599CH6	OCCIDENTAL PETROLEUM COR	3.40%	04/15/2026	03/28/2016	2,375,000.00	2,369,585.00	2,369,585.00	2,392,917.00	23,332.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					2,375,000.00	2,369,585.00	2,369,585.00	2,392,917.00	23,332.00	0.00
68389XAV7	ORACLE CORP	4.30%	07/08/2034	06/30/2014	780,000.00	779,688.00	775,951.02	806,507.52	30,556.50	0.00
Totals for Cusip					780,000.00	779,688.00	775,951.02	806,507.52	30,556.50	0.00
69349LAD0	PNC BANK NA	6.00%	12/07/2017	12/04/2007	525,000.00	523,556.25	562,107.53	545,415.15	0.00	(16,692.38)
Totals for Cusip					525,000.00	523,556.25	562,107.53	545,415.15	0.00	(16,692.38)
69352PAE3	PPL CAPITAL FUNDING INC	3.50%	12/01/2022	10/10/2012	1,190,000.00	1,188,131.70	1,198,827.42	1,217,001.10	18,173.68	0.00
Totals for Cusip					1,190,000.00	1,188,131.70	1,198,827.42	1,217,001.10	18,173.68	0.00
693627AY7	PSI ENERGY	6.12%	10/15/2035	10/18/2005	3,310,000.00	3,308,245.70	3,963,493.30	3,988,685.71	25,192.41	0.00
Totals for Cusip					3,310,000.00	3,308,245.70	3,963,493.30	3,988,685.71	25,192.41	0.00
69371RM52	PACCAR FINANCIAL CORP	1.40%	05/18/2018	05/11/2015	1,825,000.00	1,822,591.00	1,807,688.05	1,822,999.80	15,311.75	0.00
Totals for Cusip					1,825,000.00	1,822,591.00	1,807,688.05	1,822,999.80	15,311.75	0.00
709599AE4	PENSKE TRUCK LEASING/PTL	3.75%	05/11/2017	06/13/2014	2,250,000.00	2,389,230.00	2,295,416.25	2,267,496.00	0.00	(27,920.25)
Totals for Cusip					2,250,000.00	2,389,230.00	2,295,416.25	2,267,496.00	0.00	(27,920.25)
709599AL8	PENSKE TRUCK LEASING/PTL	2.88%	07/17/2018	01/14/2013	2,375,000.00	2,369,846.25	2,389,948.25	2,405,654.13	15,705.88	0.00
Totals for Cusip					2,375,000.00	2,369,846.25	2,389,948.25	2,405,654.13	15,705.88	0.00
709599AU8	PENSKE TRUCK LEASING/PTL	3.20%	07/15/2020	07/16/2015	1,500,000.00	1,493,995.00	1,484,947.50	1,516,635.00	31,687.50	0.00
Totals for Cusip					1,500,000.00	1,493,995.00	1,484,947.50	1,516,635.00	31,687.50	0.00
709629AK5	PENTAIR FINANCE SA	1.88%	09/15/2017	01/12/2016	2,000,000.00	1,983,860.00	1,983,860.00	2,002,984.00	19,124.00	0.00
Totals for Cusip					2,000,000.00	1,983,860.00	1,983,860.00	2,002,984.00	19,124.00	0.00
714294AF2	PERRIGO CO LTD	2.30%	11/08/2018	09/30/2014	1,120,000.00	1,118,677.60	1,104,101.60	1,118,512.64	14,411.04	0.00
Totals for Cusip					1,120,000.00	1,118,677.60	1,104,101.60	1,118,512.64	14,411.04	0.00

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71644EAH5	PETRO-CANADA	6.05%	05/15/2018	02/18/2009	2,350,000.00	1,981,966.50	2,519,030.80	2,483,489.40	0.00	(35,541.40)
71644EAH5	PETRO-CANADA	6.05%	05/15/2018	03/13/2009	2,290,000.00	1,900,516.80	2,454,715.12	2,420,081.16	0.00	(34,633.96)
	Totals for Cusip				4,640,000.00	3,882,483.30	4,973,745.92	4,903,570.56	0.00	(70,175.36)
717081DD2	PFIZER INC	0.90%	01/15/2017	05/28/2013	5,000,000.00	4,992,000.00	4,990,180.00	4,999,965.00	9,785.00	0.00
	Totals for Cusip				5,000,000.00	4,992,000.00	4,990,180.00	4,999,965.00	9,785.00	0.00
723787AB3	PIONEER NATURAL RESOURCES CO	7.20%	01/15/2028	03/05/2013	2,350,000.00	3,056,950.50	2,509,391.10	2,838,915.15	329,524.05	0.00
	Totals for Cusip				2,350,000.00	3,056,950.50	2,509,391.10	2,838,915.15	329,524.05	0.00
740816AM5	PRES & FELLOWS OF HARVARD	3.15%	07/15/2046	10/06/2016	270,000.00	269,541.00	269,541.00	241,569.00	0.00	(27,972.00)
740816AM5	PRES & FELLOWS OF HARVARD	3.15%	07/15/2046	11/29/2016	1,000,000.00	911,640.00	911,640.00	894,700.00	0.00	(16,940.00)
	Totals for Cusip				1,270,000.00	1,181,181.00	1,181,181.00	1,136,269.00	0.00	(44,912.00)
740816AN3	PRES & FELLOWS OF HARVARD	3.30%	07/15/2056	10/06/2016	270,000.00	267,996.60	267,996.60	237,447.72	0.00	(30,548.88)
	Totals for Cusip				270,000.00	267,996.60	267,996.60	237,447.72	0.00	(30,548.88)
74251VAM4	PRINCIPAL FINANCIAL GROUP INC	3.10%	11/15/2026	11/03/2016	1,695,000.00	1,692,525.30	1,692,525.30	1,638,300.56	0.00	(54,224.74)
	Totals for Cusip				1,695,000.00	1,692,525.30	1,692,525.30	1,638,300.56	0.00	(54,224.74)
742651DW9	PRIVATE EXPORT FUNDING	3.25%	06/15/2025	04/29/2016	1,915,000.00	2,053,492.80	2,053,492.80	1,978,143.30	0.00	(75,349.50)
	Totals for Cusip				1,915,000.00	2,053,492.80	2,053,492.80	1,978,143.30	0.00	(75,349.50)
743756AB4	PROV ST JOSEPH HLTH OBL	2.75%	10/01/2026	09/20/2016	750,000.00	750,000.00	750,000.00	709,986.75	0.00	(40,013.25)
	Totals for Cusip				750,000.00	750,000.00	750,000.00	709,986.75	0.00	(40,013.25)
743756AC2	PROV ST JOSEPH HLTH OBL	3.74%	10/01/2047	09/20/2016	145,000.00	145,000.00	145,000.00	133,794.55	0.00	(11,205.45)
	Totals for Cusip				145,000.00	145,000.00	145,000.00	133,794.55	0.00	(11,205.45)
74456QAR7	PUBLIC SERVICE ELECTRIC & GAS	5.80%	05/01/2037	05/07/2007	4,525,000.00	4,516,176.25	5,471,227.28	5,606,637.90	135,410.62	0.00
	Totals for Cusip				4,525,000.00	4,516,176.25	5,471,227.28	5,606,637.90	135,410.62	0.00

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748148KA0	PROVINCE OF QUEBEC	8.62%	12/01/2026	07/16/2013	1,750,000.00	2,552,130.00	2,454,390.75	2,400,653.50	0.00	(53,737.25)
	Totals for Cusip				1,750,000.00	2,552,130.00	2,454,390.75	2,400,653.50	0.00	(53,737.25)
74834LAS9	QUEST DIAGNOSTIC INC	4.70%	04/01/2021	03/21/2011	2,490,000.00	2,485,841.70	2,636,865.18	2,672,564.31	35,699.13	0.00
	Totals for Cusip				2,490,000.00	2,485,841.70	2,636,865.18	2,672,564.31	35,699.13	0.00
74834LAX8	QUEST DIAGNOSTIC INC	3.50%	03/30/2025	03/11/2015	4,250,000.00	4,190,032.50	4,105,993.00	4,199,437.75	93,444.75	0.00
	Totals for Cusip				4,250,000.00	4,190,032.50	4,105,993.00	4,199,437.75	93,444.75	0.00
74834LAZ3	QUEST DIAGNOSTIC INC	3.45%	06/01/2026	05/23/2016	345,000.00	344,044.35	344,044.35	340,287.30	0.00	(3,757.05)
	Totals for Cusip				345,000.00	344,044.35	344,044.35	340,287.30	0.00	(3,757.05)
761713BF2	REYNOLDS AMERICAN INC	4.00%	06/12/2022	06/09/2015	915,000.00	913,728.15	951,217.53	957,019.55	5,802.02	0.00
	Totals for Cusip				915,000.00	913,728.15	951,217.53	957,019.55	5,802.02	0.00
771196BA9	ROCHE HOLDINGS INC	2.25%	09/30/2019	09/22/2014	6,000,000.00	5,991,240.00	6,031,326.00	6,049,896.00	18,570.00	0.00
	Totals for Cusip				6,000,000.00	5,991,240.00	6,031,326.00	6,049,896.00	18,570.00	0.00
776743AA4	ROPER TECHNOLOGIES INC	3.00%	12/15/2020	11/30/2015	2,475,000.00	2,474,059.50	2,464,726.28	2,507,189.85	42,463.57	0.00
	Totals for Cusip				2,475,000.00	2,474,059.50	2,464,726.28	2,507,189.85	42,463.57	0.00
776743AC0	ROPER TECHNOLOGIES INC	2.80%	12/15/2021	12/08/2016	5,275,000.00	5,266,718.25	5,266,718.25	5,272,478.55	5,760.30	0.00
	Totals for Cusip				5,275,000.00	5,266,718.25	5,266,718.25	5,272,478.55	5,760.30	0.00
78349AAB9	RWJ BARNABAS HEALTH	3.95%	07/01/2046	10/19/2016	575,000.00	575,000.00	575,000.00	529,599.15	0.00	(45,400.85)
	Totals for Cusip				575,000.00	575,000.00	575,000.00	529,599.15	0.00	(45,400.85)
790849AL7	ST JUDE MEDICAL INC	2.00%	09/15/2018	09/14/2015	560,000.00	558,650.40	558,961.20	560,790.16	1,828.96	0.00
	Totals for Cusip				560,000.00	558,650.40	558,961.20	560,790.16	1,828.96	0.00
790849AM5	ST JUDE MEDICAL INC	2.80%	09/15/2020	09/14/2015	1,875,000.00	1,874,137.50	1,875,708.75	1,885,516.88	9,808.13	0.00

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Totals for Cusip					1,875,000.00	1,874,137.50	1,875,708.75	1,885,516.88	9,808.13	0.00
797440BR4	SAN DIEGO GAS & ELECTRIC	3.60%	09/01/2023	09/04/2013	2,400,000.00	2,399,616.00	2,498,563.20	2,512,389.60	13,826.40	0.00
Totals for Cusip					2,400,000.00	2,399,616.00	2,498,563.20	2,512,389.60	13,826.40	0.00
80283LAH6	SANTANDER UK	2.35%	09/10/2019	09/03/2014	1,000,000.00	995,970.00	1,000,950.00	1,000,631.00	0.00	(319.00)
Totals for Cusip					1,000,000.00	995,970.00	1,000,950.00	1,000,631.00	0.00	(319.00)
803854FA1	SASKATCHEWAN CDA	8.50%	07/15/2022	07/19/2000	5,450,000.00	6,030,479.50	7,322,941.55	6,941,087.30	0.00	(381,854.25)
Totals for Cusip					5,450,000.00	6,030,479.50	7,322,941.55	6,941,087.30	0.00	(381,854.25)
81180WAP6	SEAGATE HDD CAYMAN	3.75%	11/15/2018	10/31/2013	1,005,000.00	1,005,000.00	997,462.50	1,029,748.13	32,285.63	0.00
Totals for Cusip					1,005,000.00	1,005,000.00	997,462.50	1,029,748.13	32,285.63	0.00
81618TAA8	SELECT INCOME REIT	2.85%	02/01/2018	01/29/2015	910,000.00	906,505.60	908,747.84	913,888.43	5,140.59	0.00
Totals for Cusip					910,000.00	906,505.60	908,747.84	913,888.43	5,140.59	0.00
82481LAA7	SHIRE ACQ INV IRELAND DA	1.90%	09/23/2019	09/19/2016	2,100,000.00	2,098,299.00	2,098,299.00	2,073,376.20	0.00	(24,922.80)
Totals for Cusip					2,100,000.00	2,098,299.00	2,098,299.00	2,073,376.20	0.00	(24,922.80)
82481LAC3	SHIRE ACQ INV IRELAND DA	2.88%	09/23/2023	09/19/2016	1,730,000.00	1,729,775.10	1,729,775.10	1,644,273.31	0.00	(85,501.79)
Totals for Cusip					1,730,000.00	1,729,775.10	1,729,775.10	1,644,273.31	0.00	(85,501.79)
82620KAC7	SIEMENS FINANCIERINGSMAT	2.15%	05/27/2020	05/18/2015	900,000.00	898,812.00	891,432.90	894,538.80	3,105.90	0.00
Totals for Cusip					900,000.00	898,812.00	891,432.90	894,538.80	3,105.90	0.00
82620KAD5	SIEMENS FINANCIERINGSMAT	2.90%	05/27/2022	05/18/2015	4,750,000.00	4,750,000.00	4,748,109.50	4,785,653.50	37,544.00	0.00
Totals for Cusip					4,750,000.00	4,750,000.00	4,748,109.50	4,785,653.50	37,544.00	0.00
82620KAJ2	SIEMENS FINANCIERINGSMAT	1.70%	09/15/2021	09/23/2016	7,030,000.00	6,978,891.90	6,978,891.90	6,753,685.85	0.00	(225,206.05)
Totals for Cusip					7,030,000.00	6,978,891.90	6,978,891.90	6,753,685.85	0.00	(225,206.05)
837004CJ7	SOUTH CAROLINA ELECTRIC & GAS	5.10%	06/01/2065	05/19/2015	1,895,000.00	1,879,707.35	1,975,128.18	2,077,732.96	102,604.78	0.00

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Totals for Cusip					1,895,000.00	1,879,707.35	1,975,128.18	2,077,732.96	102,604.78	0.00
86722TAB8	SUNCOR ENERGY INC	6.85%	06/01/2039	04/27/2010	3,069,000.00	3,396,124.71	3,381,645.17	4,068,475.09	686,829.92	0.00
Totals for Cusip					3,069,000.00	3,396,124.71	3,381,645.17	4,068,475.09	686,829.92	0.00
87165BAE3	SYNCHRONY FINANCIAL	2.70%	02/03/2020	01/26/2015	640,000.00	638,662.40	627,728.00	638,102.40	10,374.40	0.00
Totals for Cusip					640,000.00	638,662.40	627,728.00	638,102.40	10,374.40	0.00
875127BD3	TAMPA ELECTRIC	4.20%	05/15/2045	05/15/2015	600,000.00	598,884.00	580,015.80	588,040.80	8,025.00	0.00
Totals for Cusip					600,000.00	598,884.00	580,015.80	588,040.80	8,025.00	0.00
880591DZ2	TENNESSEE VALLEY AUTHORITY	5.38%	04/01/2056	03/29/2006	4,295,000.00	4,270,604.40	5,117,844.69	5,371,022.06	253,177.37	0.00
Totals for Cusip					4,295,000.00	4,270,604.40	5,117,844.69	5,371,022.06	253,177.37	0.00
88059FAV3	TENNESSEE VALLEY AUTHORITY	0.00%	11/01/2025	07/08/2010	21,800,000.00	10,881,600.80	16,017,746.20	16,613,540.20	595,794.00	0.00
Totals for Cusip					21,800,000.00	10,881,600.80	16,017,746.20	16,613,540.20	595,794.00	0.00
88167AAC5	TEVA PHARMACEUTICALS NE	2.20%	07/21/2021	07/18/2016	2,985,000.00	2,980,074.75	2,980,074.75	2,855,710.70	0.00	(124,364.05)
Totals for Cusip					2,985,000.00	2,980,074.75	2,980,074.75	2,855,710.70	0.00	(124,364.05)
88167AAD3	TEVA PHARMACEUTICALS NE	2.80%	07/21/2023	07/18/2016	1,240,000.00	1,235,858.40	1,235,858.40	1,173,772.84	0.00	(62,085.56)
Totals for Cusip					1,240,000.00	1,235,858.40	1,235,858.40	1,173,772.84	0.00	(62,085.56)
883203BL4	TEXTRON INC	5.60%	12/01/2017	11/29/2007	820,000.00	822,993.00	871,555.86	849,012.42	0.00	(22,543.44)
883203BL4	TEXTRON INC	5.60%	12/01/2017	11/29/2007	1,000,000.00	1,001,830.00	1,062,873.00	1,035,381.00	0.00	(27,492.00)
883203BL4	TEXTRON INC	5.60%	12/01/2017	11/29/2007	1,365,000.00	1,364,904.45	1,450,821.65	1,413,295.07	0.00	(37,526.58)
Totals for Cusip					3,185,000.00	3,189,727.45	3,385,250.51	3,297,688.49	0.00	(87,562.02)
883203BT7	TEXTRON INC	3.65%	03/01/2021	01/23/2014	285,000.00	284,532.60	286,777.55	292,771.38	5,993.83	0.00
883203BT7	TEXTRON INC	3.65%	03/01/2021	01/29/2015	1,000,000.00	1,041,780.00	1,006,237.00	1,027,268.00	21,031.00	0.00

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Totals for Cusip					1,285,000.00	1,326,312.60	1,293,014.55	1,320,039.38	27,024.83	0.00
883203BU4	TEXTRON INC	4.30%	03/01/2024	05/22/2014	1,775,000.00	1,839,858.50	1,807,876.55	1,841,148.93	33,272.38	0.00
Totals for Cusip					1,775,000.00	1,839,858.50	1,807,876.55	1,841,148.93	33,272.38	0.00
883556BR2	THERMO FISHER SCIENTIFIC INC	2.95%	09/19/2026	09/14/2016	885,000.00	874,264.95	874,264.95	835,661.25	0.00	(38,603.70)
Totals for Cusip					885,000.00	874,264.95	874,264.95	835,661.25	0.00	(38,603.70)
887315AM1	TIME WARNER COS INC	9.15%	02/01/2023	01/20/2006	1,300,000.00	1,601,470.00	1,686,674.60	1,667,182.40	0.00	(19,492.20)
Totals for Cusip					1,300,000.00	1,601,470.00	1,686,674.60	1,667,182.40	0.00	(19,492.20)
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	09/30/2008	200,000.00	175,948.00	244,561.40	247,319.00	2,757.60	0.00
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	09/30/2008	1,240,000.00	1,090,877.60	1,516,280.68	1,533,377.80	17,097.12	0.00
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	10/28/2008	1,405,000.00	1,156,034.00	1,718,043.84	1,737,415.98	19,372.14	0.00
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	05/16/2011	721,000.00	892,114.93	881,643.85	891,585.00	9,941.15	0.00
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	01/27/2012	705,000.00	904,155.45	862,078.94	871,799.48	9,720.54	0.00
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	05/02/2012	3,065,000.00	3,974,385.50	3,747,903.46	3,790,163.68	42,260.22	0.00
Totals for Cusip					7,336,000.00	8,193,515.48	8,970,512.17	9,071,660.94	101,148.77	0.00
887317BB0	TIME WARNER INC	3.80%	02/15/2027	11/29/2016	400,000.00	398,460.00	398,460.00	397,728.40	0.00	(731.60)
Totals for Cusip					400,000.00	398,460.00	398,460.00	397,728.40	0.00	(731.60)
88732JAL2	TIME WARNER CABLE INC	6.75%	07/01/2018	10/23/2009	5,935,000.00	6,536,690.30	6,475,393.62	6,336,324.70	0.00	(139,068.92)
Totals for Cusip					5,935,000.00	6,536,690.30	6,475,393.62	6,336,324.70	0.00	(139,068.92)
893939AEB	TRAVELERS PROP CASUALTY	7.75%	04/15/2026	12/03/2010	4,850,000.00	5,987,082.50	6,349,847.95	6,369,863.90	20,015.95	0.00
893939AEB	TRAVELERS PROP CASUALTY	7.75%	04/15/2026	07/23/2015	750,000.00	1,002,397.50	981,935.25	985,030.50	3,095.25	0.00
Totals for Cusip					5,600,000.00	6,989,480.00	7,331,783.20	7,354,894.40	23,111.20	0.00
899043AA1	TUFTS UNIVERSITY	5.02%	04/15/2112	03/22/2012	2,000,000.00	2,000,000.00	2,057,766.00	2,087,720.00	29,954.00	0.00

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Totals for Cusip										
90131HAZ8	21ST CENTURY FOX AMERICA	7.12%	04/08/2028	04/06/2015	1,560,000.00	1,311,309.08	1,850,355.00	1,918,194.72	67,839.72	0.00
Totals for Cusip										
90131HBB0	21ST CENTURY FOX AMERICA	7.28%	06/30/2028	04/06/2015	3,435,000.00	3,759,958.96	4,120,890.50	4,344,141.45	223,250.95	0.00
90131HBB0	21ST CENTURY FOX AMERICA	7.28%	06/30/2028	04/06/2015	2,095,000.00	2,283,290.88	2,513,323.32	2,649,483.65	136,160.33	0.00
90131HBB0	21ST CENTURY FOX AMERICA	7.28%	06/30/2028	04/06/2015	885,000.00	937,437.77	1,061,714.15	1,119,232.95	57,518.80	0.00
Totals for Cusip										
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	08/25/2011	1,800,000.00	2,145,384.00	1,939,831.20	1,867,050.00	0.00	(72,781.20)
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	01/19/2012	2,500,000.00	2,900,100.00	2,694,210.00	2,593,125.00	0.00	(101,085.00)
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	01/31/2012	1,950,000.00	2,311,764.00	2,101,483.80	2,022,637.50	0.00	(78,846.30)
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	05/28/2014	2,100,000.00	2,444,400.00	2,263,136.40	2,178,225.00	0.00	(84,911.40)
Totals for Cusip										
902133AT4	TYCO ELECTRONICS GROUP	3.70%	02/15/2026	01/28/2016	790,000.00	796,991.50	796,991.50	806,450.17	9,458.67	0.00
902133AT4	TYCO ELECTRONICS GROUP	3.70%	02/15/2026	01/25/2016	1,415,000.00	1,411,561.55	1,411,561.55	1,444,464.55	32,903.00	0.00
Totals for Cusip										
902494AW3	TYSON FOODS INC	2.65%	08/15/2019	08/05/2014	1,165,000.00	1,164,231.10	1,165,645.41	1,176,104.78	10,459.37	0.00
Totals for Cusip										
90261XHC9	UBS AG STAMFORD CT	1.38%	08/14/2017	08/11/2014	5,575,000.00	5,557,048.50	5,540,602.25	5,573,176.98	32,574.73	0.00
Totals for Cusip										
90261XHL9	UBS AG STAMFORD CT	1.38%	06/01/2017	05/27/2015	1,400,000.00	1,398,684.00	1,393,329.00	1,399,672.40	6,343.40	0.00
Totals for Cusip										
1,400,000.00										
1,398,684.00										
1,393,329.00										
1,399,672.40										
6,343.40										
6,343.40										



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903280AD7	USAA CAPITAL CORP	2.12%	06/03/2019	05/05/2014	3,000,000.00	2,999,850.00	2,997,510.00	3,014,277.00	16,767.00	0.00
	Totals for Cusip				3,000,000.00	2,999,850.00	2,997,510.00	3,014,277.00	16,767.00	0.00
907818EG9	UNION PACIFIC CORP	4.38%	11/15/2065	10/26/2015	570,000.00	547,445.10	528,375.75	566,854.74	38,478.99	0.00
907818EG9	UNION PACIFIC CORP	4.38%	11/15/2065	02/25/2016	2,000,000.00	1,902,120.00	1,902,120.00	1,988,964.00	86,844.00	0.00
	Totals for Cusip				2,570,000.00	2,449,565.10	2,430,495.75	2,555,818.74	125,322.99	0.00
909319AA3	UNITED AIR 2013-1 A	4.30%	02/15/2027	08/01/2013	392,437.95	392,437.95	406,173.28	404,211.09	0.00	(1,962.19)
	Totals for Cusip				392,437.95	392,437.95	406,173.28	404,211.09	0.00	(1,962.19)
911312AQ9	UNITED PARCEL SERVICE	2.45%	10/01/2022	09/24/2012	4,150,000.00	4,144,480.50	4,105,047.20	4,132,868.80	27,821.60	0.00
	Totals for Cusip				4,150,000.00	4,144,480.50	4,105,047.20	4,132,868.80	27,821.60	0.00
913017AR0	UNITED TECHNOLOGIES	8.88%	11/15/2019	10/01/2009	1,500,000.00	2,031,105.00	1,842,714.00	1,780,383.00	0.00	(62,331.00)
913017AR0	UNITED TECHNOLOGIES	8.88%	11/15/2019	01/06/2010	565,000.00	745,568.35	694,088.94	670,610.93	0.00	(23,478.01)
913017AR0	UNITED TECHNOLOGIES	8.88%	11/15/2019	06/23/2010	1,500,000.00	2,062,620.00	1,842,714.00	1,780,383.00	0.00	(62,331.00)
	Totals for Cusip				3,565,000.00	4,839,293.35	4,379,516.94	4,231,376.93	0.00	(148,140.01)
913017AS8	UNITED TECHNOLOGIES	8.75%	03/01/2021	04/01/2011	425,000.00	571,841.75	545,590.78	529,011.95	0.00	(16,578.83)
	Totals for Cusip				425,000.00	571,841.75	545,590.78	529,011.95	0.00	(16,578.83)
913017BK4	UNITED TECHNOLOGIES	6.05%	06/01/2036	10/20/2010	205,000.00	238,935.70	245,823.49	256,768.24	10,944.75	0.00
	Totals for Cusip				205,000.00	238,935.70	245,823.49	256,768.24	10,944.75	0.00
913017BZ1	UNITED TECHNOLOGIES	1.78%	05/04/2018	04/29/2015	4,800,000.00	4,818,000.00	4,751,544.00	4,801,046.40	49,502.40	0.00
	Totals for Cusip				4,800,000.00	4,818,000.00	4,751,544.00	4,801,046.40	49,502.40	0.00
91324PB7	UNITEDHEALTH GROUP INC	1.40%	10/15/2017	10/17/2012	1,675,000.00	1,672,990.00	1,671,787.35	1,677,438.80	5,651.45	0.00
	Totals for Cusip				1,675,000.00	1,672,990.00	1,671,787.35	1,677,438.80	5,651.45	0.00
91324PCX8	UNITEDHEALTH GROUP INC	4.20%	01/15/2047	12/15/2016	795,000.00	789,061.35	789,061.35	804,140.12	15,078.77	0.00

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	Totals for Cusip				795,000.00	789,061.35	789,061.35	804,140.12	15,078.77	0.00
91481CAA8	UNIVERSITY OF PENNSYLVANIA	4.67%	09/01/2112	03/29/2012	1,775,000.00	1,775,000.00	1,782,249.10	1,754,740.15	0.00	(27,508.95)
	Totals for Cusip				1,775,000.00	1,775,000.00	1,782,249.10	1,754,740.15	0.00	(27,508.95)
914886AB2	UNIV OF SOUTHERN CALIFORNIA	3.03%	10/01/2039	08/15/2016	3,085,000.00	3,085,000.00	3,085,000.00	2,740,029.13	0.00	(344,970.87)
	Totals for Cusip				3,085,000.00	3,085,000.00	3,085,000.00	2,740,029.13	0.00	(344,970.87)
91529YAH9	UNUMPROVIDENT CORP	5.62%	09/15/2020	09/08/2010	725,000.00	724,122.75	797,415.90	789,530.08	0.00	(7,885.82)
	Totals for Cusip				725,000.00	724,122.75	797,415.90	789,530.08	0.00	(7,885.82)
92276MBA2	VENTAS REALTY LP/CAP CRP	2.00%	02/15/2018	12/06/2012	495,000.00	493,708.05	492,582.92	496,018.71	3,435.79	0.00
	Totals for Cusip				495,000.00	493,708.05	492,582.92	496,018.71	3,435.79	0.00
92343VAW4	VERIZON COMMUNICATIONS	6.00%	04/01/2041	04/10/2013	700,000.00	844,508.00	756,126.00	804,004.60	47,878.60	0.00
	Totals for Cusip				700,000.00	844,508.00	756,126.00	804,004.60	47,878.60	0.00
92343VCH5	VERIZON COMMUNICATIONS	2.62%	02/21/2020	03/11/2015	338,000.00	338,901.05	339,175.23	341,242.77	2,067.54	0.00
	Totals for Cusip				338,000.00	338,901.05	339,175.23	341,242.77	2,067.54	0.00
92343VCX0	VERIZON COMMUNICATIONS	4.52%	09/15/2048	11/02/2016	1,000,000.00	1,003,990.00	1,003,990.00	958,912.00	0.00	(45,078.00)
	Totals for Cusip				1,000,000.00	1,003,990.00	1,003,990.00	958,912.00	0.00	(45,078.00)
92343VCZ5	VERIZON COMMUNICATIONS	4.67%	03/15/2055	08/20/2015	659,000.00	634,802.43	572,144.46	618,873.49	46,729.03	0.00
	Totals for Cusip				659,000.00	634,802.43	572,144.46	618,873.49	46,729.03	0.00
927804FR0	VIRGINIA ELECTRIC & POWER	4.45%	02/15/2044	02/04/2014	855,000.00	848,262.60	879,395.72	897,635.43	18,239.71	0.00
	Totals for Cusip				855,000.00	848,262.60	879,395.72	897,635.43	18,239.71	0.00
928668AA0	VOLKSWAGEN GROUP AMERICA	1.25%	05/23/2017	05/15/2014	3,500,000.00	3,497,830.00	3,416,332.50	3,494,330.00	77,997.50	0.00
	Totals for Cusip				3,500,000.00	3,497,830.00	3,416,332.50	3,494,330.00	77,997.50	0.00

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92890HAB8	WEA FINANCE LLC / WESTFIEL	2.70%	09/17/2019	09/10/2014	2,265,000.00	2,260,470.00	2,246,340.93	2,290,927.46	44,586.53	0.00
Totals for Cusip					2,265,000.00	2,260,470.00	2,246,340.93	2,290,927.46	44,586.53	0.00
93884PDW7	WASHINGTON GAS AND LIGHT	3.80%	09/15/2046	09/13/2016	350,000.00	350,000.00	350,000.00	329,420.00	0.00	(20,580.00)
Totals for Cusip					350,000.00	350,000.00	350,000.00	329,420.00	0.00	(20,580.00)
962166AT1	WEYERHAEUSER CO	8.50%	01/15/2025	09/09/2013	1,500,000.00	1,843,575.00	1,924,771.50	1,939,552.50	14,781.00	0.00
Totals for Cusip					1,500,000.00	1,843,575.00	1,924,771.50	1,939,552.50	14,781.00	0.00
963320AQ9	WHIRLPOOL CORP	2.40%	03/01/2019	02/20/2014	610,000.00	608,621.40	607,573.42	612,353.38	4,779.96	0.00
Totals for Cusip					610,000.00	608,621.40	607,573.42	612,353.38	4,779.96	0.00
976656CC0	WISCONSIN ELECTRIC POWER	4.25%	12/15/2019	12/08/2009	5,185,000.00	5,168,304.30	5,569,410.72	5,513,936.40	0.00	(55,474.32)
Totals for Cusip					5,185,000.00	5,168,304.30	5,569,410.72	5,513,936.40	0.00	(55,474.32)
98372PAM0	XL CAPITAL LTD	5.75%	10/01/2021	09/27/2011	2,000,000.00	2,000,000.00	2,228,688.00	2,222,664.00	0.00	(6,024.00)
Totals for Cusip					2,000,000.00	2,000,000.00	2,228,688.00	2,222,664.00	0.00	(6,024.00)
984121BQ5	XEROX CORP	6.75%	02/01/2017	06/18/2010	1,763,000.00	1,979,901.89	1,847,490.01	1,769,367.96	0.00	(78,122.05)
Totals for Cusip					1,763,000.00	1,979,901.89	1,847,490.01	1,769,367.96	0.00	(78,122.05)
98420EAB1	XLIT LTD	5.25%	12/15/2043	11/18/2013	420,000.00	419,034.00	434,405.58	434,022.54	0.00	(383.04)
Totals for Cusip					420,000.00	419,034.00	434,405.58	434,022.54	0.00	(383.04)
98956PAE2	ZIMMER BIOMET HOLDINGS INC	2.00%	04/01/2018	03/10/2015	1,105,000.00	1,104,248.60	1,098,192.10	1,106,349.21	8,157.11	0.00
98956PAE2	ZIMMER BIOMET HOLDINGS INC	2.00%	04/01/2018	06/04/2015	500,000.00	502,285.00	496,919.50	500,610.50	3,691.00	0.00
Totals for Cusip					1,605,000.00	1,606,533.60	1,595,111.60	1,606,959.71	11,848.11	0.00
Totals for Corporate					876,146,328.02	838,363,609.34	899,885,165.69	902,681,791.84	15,140,922.14	(12,344,295.99)
Fed Agency										
31358DCS1	FNMA	0.00%	08/07/2028	12/28/2016	628,000.00	424,320.76	424,320.76	425,885.74	1,564.98	0.00



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	Totals for Cusip				628,000.00	424,320.76	424,320.76	425,885.74	1,564.98	0.00
31359MEU3	FANNIE MAE	6.25%	05/15/2029	07/07/2016	380,000.00	559,879.08	559,879.08	503,694.18	0.00	(56,184.90)
	Totals for Cusip				380,000.00	559,879.08	559,879.08	503,694.18	0.00	(56,184.90)
31359YBD8	FNMA STRIP	0.00%	05/15/2027	09/12/2016	3,000,000.00	2,316,990.00	2,316,990.00	2,165,421.00	0.00	(151,569.00)
	Totals for Cusip				3,000,000.00	2,316,990.00	2,316,990.00	2,165,421.00	0.00	(151,569.00)
31359YBG1	FNMA STRIP	0.00%	11/15/2028	12/28/2016	237,000.00	158,299.41	158,299.41	160,526.50	2,227.09	0.00
	Totals for Cusip				237,000.00	158,299.41	158,299.41	160,526.50	2,227.09	0.00
31364EAV6	FNMA	0.00%	10/08/2027	11/12/1997	21,225,000.00	3,098,850.00	14,362,044.83	15,267,439.65	905,394.82	0.00
31364EAV6	FNMA	0.00%	10/08/2027	11/12/1997	14,540,000.00	2,122,840.00	9,838,592.78	10,458,825.56	620,232.78	0.00
31364EAV6	FNMA	0.00%	10/08/2027	11/12/1997	33,700,000.00	4,920,200.00	22,803,340.90	24,240,881.80	1,437,540.90	0.00
31364EAV6	FNMA	0.00%	10/08/2027	06/21/2016	1,305,000.00	980,133.30	980,133.30	938,704.77	0.00	(41,428.53)
	Totals for Cusip				70,770,000.00	11,122,023.30	47,984,111.81	50,905,851.78	2,963,168.50	(41,428.53)
31364EBA1	FNMA	0.00%	03/23/2028	12/28/2016	173,000.00	118,894.25	118,894.25	119,411.17	516.92	0.00
	Totals for Cusip				173,000.00	118,894.25	118,894.25	119,411.17	516.92	0.00
76116EGF1	RFCO STRIP	0.00%	01/15/2025	05/25/2011	4,225,000.00	2,349,307.03	3,253,144.38	3,383,785.60	130,641.22	0.00
	Totals for Cusip				4,225,000.00	2,349,307.03	3,253,144.38	3,383,785.60	130,641.22	0.00
76116EGH7	RFCO STRIP	0.00%	01/15/2026	05/27/2009	1,835,000.00	777,893.20	1,351,497.69	1,414,502.41	63,004.72	0.00
	Totals for Cusip				1,835,000.00	777,893.20	1,351,497.69	1,414,502.41	63,004.72	0.00
76116EGJ3	RFCO STRIP	0.00%	07/15/2026	02/15/1990	9,238,000.00	483,978.82	6,779,869.82	6,849,542.81	69,672.99	0.00
	Totals for Cusip				9,238,000.00	483,978.82	6,779,869.82	6,849,542.81	69,672.99	0.00
76116EGK0	RFCO STRIP	0.00%	01/15/2027	04/04/1990	7,075,000.00	350,495.50	5,058,292.48	5,264,882.48	206,590.00	0.00



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76116EGK0	RFCO STRIP	0.00%	01/15/2027	04/06/1990	5,037,000.00	250,137.42	3,601,218.26	3,748,298.66	147,080.40	0.00
76116EGK0	RFCO STRIP	0.00%	01/15/2027	04/09/1990	6,380,000.00	313,130.40	4,561,400.14	4,747,696.14	186,296.00	0.00
76116EGK0	RFCO STRIP	0.00%	01/15/2027	07/11/1990	6,945,000.00	348,083.40	4,965,348.59	5,168,142.59	202,794.00	0.00
	Totals for Cusip				25,437,000.00	1,261,846.72	18,186,259.47	18,929,019.87	742,760.40	0.00
76116EGL8	RFCO STRIP	0.00%	07/15/2027	04/06/1990	5,037,000.00	241,826.37	3,595,607.04	3,677,856.22	82,249.18	0.00
76116EGL8	RFCO STRIP	0.00%	07/15/2027	04/04/1990	6,900,000.00	329,337.00	4,925,489.10	5,038,159.20	112,670.10	0.00
76116EGL8	RFCO STRIP	0.00%	07/15/2027	04/09/1990	7,380,000.00	351,361.80	5,268,131.82	5,388,639.84	120,508.02	0.00
76116EGL8	RFCO STRIP	0.00%	07/15/2027	06/28/1990	7,210,000.00	346,368.40	5,146,779.19	5,264,511.28	117,732.09	0.00
76116EGL8	RFCO STRIP	0.00%	07/15/2027	07/11/1990	3,529,000.00	170,980.05	2,519,137.83	2,576,762.87	57,625.04	0.00
	Totals for Cusip				30,056,000.00	1,439,873.62	21,455,144.98	21,945,929.41	490,784.43	0.00
76116EHF0	RFCO STRIP	0.00%	04/15/2026	03/02/1992	1,000,000.00	65,750.00	739,637.00	748,259.00	8,622.00	0.00
76116EHF0	RFCO STRIP	0.00%	04/15/2026	03/02/1992	20,275,000.00	1,333,081.25	14,996,140.18	15,170,951.23	174,811.05	0.00
	Totals for Cusip				21,275,000.00	1,398,831.25	15,735,777.18	15,919,210.23	183,433.05	0.00
76116FAD9	RFCSP STRIP	0.00%	07/15/2020	11/09/2004	31,285,000.00	13,797,310.70	28,576,532.41	29,302,187.99	725,655.58	0.00
76116FAD9	RFCSP STRIP	0.00%	07/15/2020	06/27/2006	195,000.00	89,421.15	178,118.07	182,641.10	4,523.03	0.00
	Totals for Cusip				31,480,000.00	13,886,731.85	28,754,650.48	29,484,829.09	730,178.61	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	10/07/2015	2,660,000.00	2,432,410.40	2,407,031.34	2,486,123.78	79,092.44	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	12/01/2015	2,895,000.00	2,641,108.50	2,619,682.61	2,705,762.54	86,079.93	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/11/2016	1,376,000.00	1,269,318.72	1,269,318.72	1,286,055.01	16,736.29	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/22/2016	8,855,000.00	8,209,736.15	8,209,736.15	8,276,175.22	66,439.07	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/21/2016	500,000.00	463,506.00	463,506.00	467,316.50	3,810.50	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/21/2016	5,435,000.00	5,042,158.20	5,042,158.20	5,079,730.36	37,572.16	0.00

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76116FAE7	RFCSP STRIP	0.00%	10/15/2020	04/27/2016	2,678,000.00	2,497,127.88	2,497,127.88	2,502,947.17	5,819.29	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	07/01/2016	5,153,000.00	4,900,475.64	4,900,475.64	4,816,163.85	0.00	(84,311.79)
	Totals for Cusip				29,552,000.00	27,455,841.49	27,409,036.54	27,620,274.43	295,549.68	(84,311.79)
76116FAG2	RFCSP STRIP	0.00%	01/15/2021	09/26/2001	47,793,000.00	14,504,697.57	42,772,966.66	43,941,075.37	1,168,108.71	0.00
76116FAG2	RFCSP STRIP	0.00%	01/15/2021	09/26/2001	27,000,000.00	8,194,230.00	24,164,001.00	24,823,908.00	659,907.00	0.00
76116FAG2	RFCSP STRIP	0.00%	01/15/2021	12/23/2016	14,491,000.00	13,271,002.71	13,271,002.71	13,323,083.36	52,080.65	0.00
	Totals for Cusip				89,284,000.00	35,969,930.28	80,207,970.37	82,088,066.73	1,880,096.36	0.00
	Totals for Fed Agency				317,570,000.00	99,724,641.06	254,695,846.22	261,915,950.95	7,553,598.95	(333,494.22)
	Foreign									
13645RAV6	CANADIAN PACIFIC RR CO	4.80%	09/15/2035	09/08/2015	665,000.00	661,947.65	656,694.81	717,806.32	61,111.51	0.00
	Totals for Cusip				665,000.00	661,947.65	656,694.81	717,806.32	61,111.51	0.00
13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	09/08/2015	1,545,000.00	1,545,000.00	1,565,032.47	1,849,817.69	284,785.22	0.00
13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	09/08/2015	105,000.00	106,860.60	106,361.43	125,715.77	19,354.34	0.00
13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	10/05/2015	350,000.00	370,797.00	354,538.10	419,052.55	64,514.45	0.00
	Totals for Cusip				2,000,000.00	2,022,657.60	2,025,932.00	2,394,586.01	368,654.01	0.00
219868BW5	CORP ANDINA DE FOMENTO	2.00%	05/10/2019	05/04/2016	1,940,000.00	1,939,825.40	1,939,825.40	1,927,357.02	0.00	(12,468.38)
	Totals for Cusip				1,940,000.00	1,939,825.40	1,939,825.40	1,927,357.02	0.00	(12,468.38)
219868BX3	CORP ANDINA DE FOMENTO	2.12%	09/27/2021	09/20/2016	1,940,000.00	1,936,333.40	1,936,333.40	1,878,249.80	0.00	(58,083.60)
	Totals for Cusip				1,940,000.00	1,936,333.40	1,936,333.40	1,878,249.80	0.00	(58,083.60)
471048AW8	JPN BANK FOR INTL COOP	1.50%	07/21/2021	07/13/2016	1,000,000.00	995,260.00	995,260.00	958,779.00	0.00	(36,481.00)
	Totals for Cusip				1,000,000.00	995,260.00	995,260.00	958,779.00	0.00	(36,481.00)

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471068AH9	JAPAN FIN ORG MUNICIPAL	2.12%	04/13/2021	04/06/2016	1,200,000.00	1,197,360.00	1,197,360.00	1,173,729.60	0.00	(23,630.40)
	Totals for Cusip				1,200,000.00	1,197,360.00	1,197,360.00	1,173,729.60	0.00	(23,630.40)
559222AR5	MAGNA INTERNATIONAL INC	4.15%	10/01/2025	12/01/2016	4,600,000.00	4,767,210.00	4,767,210.00	4,765,641.40	0.00	(1,568.60)
	Totals for Cusip				4,600,000.00	4,767,210.00	4,767,210.00	4,765,641.40	0.00	(1,568.60)
563469UL7	MANITOBA PROVINCE OF	2.12%	06/22/2026	11/30/2016	300,000.00	281,520.00	281,520.00	279,855.00	0.00	(1,665.00)
	Totals for Cusip				300,000.00	281,520.00	281,520.00	279,855.00	0.00	(1,665.00)
656836AB9	NA DEVELOPMENT BANK	2.40%	10/26/2022	11/17/2016	4,000,000.00	3,996,440.00	3,996,440.00	3,883,044.00	0.00	(113,396.00)
	Totals for Cusip				4,000,000.00	3,996,440.00	3,996,440.00	3,883,044.00	0.00	(113,396.00)
709629AM1	PENTAIR FINANCE SA	2.90%	09/15/2018	09/09/2015	5,000,000.00	4,997,000.00	4,977,620.00	5,057,785.00	80,165.00	0.00
	Totals for Cusip				5,000,000.00	4,997,000.00	4,977,620.00	5,057,785.00	80,165.00	0.00
903724BL5	UKRAINE GOVERNMENT INTERNATION	1.47%	09/29/2021	09/22/2016	2,000,000.00	2,000,000.00	2,000,000.00	1,952,488.00	0.00	(47,512.00)
	Totals for Cusip				2,000,000.00	2,000,000.00	2,000,000.00	1,952,488.00	0.00	(47,512.00)
BE62884816	BELGIUM KINGDOM OF	1.12%	08/03/2019	07/27/2016	2,400,000.00	2,396,400.00	2,396,400.00	2,362,531.20	0.00	(33,868.80)
	Totals for Cusip				2,400,000.00	2,396,400.00	2,396,400.00	2,362,531.20	0.00	(33,868.80)
	Totals for Foreign				27,045,000.00	27,191,954.05	27,170,595.61	27,351,852.35	509,930.52	(328,673.78)
	MMIP Investment									
818999963	MONEY MARKET INVESTMENT POOL			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2016	68.47	68.47	68.47	68.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2016	32.83	32.83	32.83	32.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2016	115.88	115.88	115.88	115.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2016	77.37	77.37	77.37	77.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2016	39.14	39.14	39.14	39.14	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			12/14/2016	47.80	47.80	47.80	47.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2016	1,616,889.39	1,616,889.39	1,616,889.39	1,616,889.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2016	211.82	211.82	211.82	211.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2016	30.54	30.54	30.54	30.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2016	378.19	378.19	378.19	378.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2016	352,374.22	352,374.22	352,374.22	352,374.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2016	372.91	372.91	372.91	372.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2016	21,259.16	21,259.16	21,259.16	21,259.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2016	16,397,568.29	16,397,568.29	16,397,568.29	16,397,568.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2016	1,238.45	1,238.45	1,238.45	1,238.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2016	387.58	387.58	387.58	387.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2016	613,577.35	613,577.35	613,577.35	613,577.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2016	442.67	442.67	442.67	442.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2016	51,922.94	51,922.94	51,922.94	51,922.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2016	386.90	386.90	386.90	386.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2016	1,588.31	1,588.31	1,588.31	1,588.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2016	1,856,034.00	1,856,034.00	1,856,034.00	1,856,034.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2016	428.32	428.32	428.32	428.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2016	18,655.00	18,655.00	18,655.00	18,655.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	422.22	422.22	422.22	422.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	318,207.35	318,207.35	318,207.35	318,207.35	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	257,822.25	257,822.25	257,822.25	257,822.25	0.00	0.00
	Totals for Cusip				21,510,579.35	21,510,579.35	21,510,579.35	21,510,579.35	0.00	0.00
	Totals for MMIP Investment				21,510,579.35	21,510,579.35	21,510,579.35	21,510,579.35	0.00	0.00
	Municipals									
01026CAC5	ALABAMA ECON SETTLEMENT AUTH B	3.16%	09/15/2025	12/02/2016	985,000.00	985,000.00	985,000.00	993,520.25	8,520.25	0.00
	Totals for Cusip				985,000.00	985,000.00	985,000.00	993,520.25	8,520.25	0.00
072024NU2	BAY AREA TOLL AUTH CALIF TOLL	6.92%	04/01/2040	06/24/2010	2,785,000.00	2,785,000.00	3,676,144.30	3,774,204.15	98,059.85	0.00
	Totals for Cusip				2,785,000.00	2,785,000.00	3,676,144.30	3,774,204.15	98,059.85	0.00
13063BFS6	CALIFORNIA ST BUILD AMERICA BN	6.65%	03/01/2022	03/25/2010	1,375,000.00	1,399,241.25	1,654,276.25	1,626,968.75	0.00	(27,307.50)
	Totals for Cusip				1,375,000.00	1,399,241.25	1,654,276.25	1,626,968.75	0.00	(27,307.50)
15504RET2	CENTRAL PUGET SOUND WASH REGL	5.49%	11/01/2039	09/16/2009	1,340,000.00	1,340,000.00	1,634,813.40	1,665,405.60	30,592.20	0.00
	Totals for Cusip				1,340,000.00	1,340,000.00	1,634,813.40	1,665,405.60	30,592.20	0.00
167725AC4	CHICAGO ILL TRANSIT AUTH	6.90%	12/01/2040	07/30/2008	265,000.00	265,000.00	307,988.30	333,131.50	25,143.20	0.00
	Totals for Cusip				265,000.00	265,000.00	307,988.30	333,131.50	25,143.20	0.00
207758KM4	CONNECTICUT ST SPL TAX	5.46%	11/01/2030	10/28/2010	2,335,000.00	2,335,000.00	2,662,810.65	2,721,419.15	58,608.50	0.00
	Totals for Cusip				2,335,000.00	2,335,000.00	2,662,810.65	2,721,419.15	58,608.50	0.00
254845GQ7	DISTRICT COLUMBIA WTR & SWR	5.52%	10/01/2044	10/20/2010	1,840,000.00	1,840,000.00	2,159,700.00	2,233,815.20	74,115.20	0.00
	Totals for Cusip				1,840,000.00	1,840,000.00	2,159,700.00	2,233,815.20	74,115.20	0.00
254845JZ4	DISTRICT COLUMBIA WTR & SWR	4.81%	10/01/2114	07/11/2014	300,000.00	300,000.00	297,051.00	303,528.00	6,477.00	0.00
	Totals for Cusip				300,000.00	300,000.00	297,051.00	303,528.00	6,477.00	0.00
544646XY3	LOS ANGELES CALIF UNI SCH DIST	5.76%	07/01/2029	10/02/2009	2,300,000.00	2,320,976.00	2,740,588.00	2,757,033.00	16,445.00	0.00
	Totals for Cusip				2,300,000.00	2,320,976.00	2,740,588.00	2,757,033.00	16,445.00	0.00

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574300HZ5	MARYLAND ST TRANSN AUTH TRANSN	5.89%	07/01/2043	12/15/2010	3,100,000.00	3,138,936.00	3,770,189.00	3,848,278.00	78,089.00	0.00
	Totals for Cusip				3,100,000.00	3,138,936.00	3,770,189.00	3,848,278.00	78,089.00	0.00
575718AB7	MASS INSTITUTE OF TECH	4.68%	07/01/2114	04/02/2014	590,000.00	591,168.20	608,731.91	593,916.42	0.00	(14,815.49)
575718AB7	MASS INSTITUTE OF TECH	4.68%	07/01/2114	04/01/2014	410,000.00	410,000.00	423,017.09	412,721.58	0.00	(10,295.51)
	Totals for Cusip				1,000,000.00	1,001,168.20	1,031,749.00	1,006,638.00	0.00	(25,111.00)
57604P5P5	MASSACHUSETTS ST WTR POLLUTN A	5.19%	08/01/2040	06/30/2010	2,940,000.00	2,940,000.00	3,446,003.40	3,339,781.20	0.00	(106,222.20)
	Totals for Cusip				2,940,000.00	2,940,000.00	3,446,003.40	3,339,781.20	0.00	(106,222.20)
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/08/2010	1,340,000.00	1,340,000.00	1,841,776.40	1,874,861.00	33,084.60	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/16/2010	1,565,000.00	1,591,354.60	2,151,029.90	2,189,669.75	38,639.85	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	04/03/2014	95,000.00	127,779.75	130,573.70	132,919.25	2,345.55	0.00
	Totals for Cusip				3,000,000.00	3,059,134.35	4,123,380.00	4,197,450.00	74,070.00	0.00
64966JAR7	NEW YORK NY	6.27%	12/01/2037	12/15/2010	1,900,000.00	1,900,000.00	2,433,805.00	2,467,663.00	33,858.00	0.00
	Totals for Cusip				1,900,000.00	1,900,000.00	2,433,805.00	2,467,663.00	33,858.00	0.00
64971MT44	NEW YORK NY CITY TRANSITIONAL	5.27%	05/01/2027	05/19/2010	2,680,000.00	2,680,000.00	3,029,284.40	3,111,051.20	81,766.80	0.00
	Totals for Cusip				2,680,000.00	2,680,000.00	3,029,284.40	3,111,051.20	81,766.80	0.00
64971MZG0	NEW YORK NY CITY TRANSITIONAL	5.77%	08/01/2036	10/16/2009	2,270,000.00	2,270,000.00	2,780,750.00	2,791,282.80	10,532.80	0.00
	Totals for Cusip				2,270,000.00	2,270,000.00	2,780,750.00	2,791,282.80	10,532.80	0.00
66285WFB7	NORTH TEX TWY AUTH	6.72%	01/01/2049	08/03/2009	750,000.00	750,000.00	1,033,230.00	1,052,422.50	19,192.50	0.00
	Totals for Cusip				750,000.00	750,000.00	1,033,230.00	1,052,422.50	19,192.50	0.00
677632MV0	OHIO ST UNIV GEN RCPTS	4.91%	06/01/2040	09/15/2010	3,300,000.00	3,300,000.00	3,704,745.00	3,763,683.00	58,938.00	0.00
	Totals for Cusip				3,300,000.00	3,300,000.00	3,704,745.00	3,763,683.00	58,938.00	0.00

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677632PA3	OHIO ST UNIV GEN RCPTS	4.80%	06/01/2111	10/20/2011	1,840,000.00	1,821,471.20	1,761,045.60	1,811,056.80	50,011.20	0.00
	Totals for Cusip				1,840,000.00	1,821,471.20	1,761,045.60	1,811,056.80	50,011.20	0.00
73358WAJ3	PORT AUTH NY AND NJ	6.04%	12/01/2029	06/17/2009	1,075,000.00	1,075,000.00	1,302,029.25	1,345,115.25	43,086.00	0.00
	Totals for Cusip				1,075,000.00	1,075,000.00	1,302,029.25	1,345,115.25	43,086.00	0.00
759136QP2	REGIONAL TRANSN DIST COLO SALE	5.84%	11/01/2050	11/10/2010	1,725,000.00	1,725,000.00	2,234,116.50	2,262,855.00	28,738.50	0.00
	Totals for Cusip				1,725,000.00	1,725,000.00	2,234,116.50	2,262,855.00	28,738.50	0.00
796253Y30	SAN ANTONIO TX ELEC & GAS	5.81%	02/01/2041	10/29/2010	1,550,000.00	1,550,000.00	1,948,040.00	1,932,478.00	0.00	(15,562.00)
	Totals for Cusip				1,550,000.00	1,550,000.00	1,948,040.00	1,932,478.00	0.00	(15,562.00)
796253Z21	SAN ANTONIO TX ELEC & GAS	4.43%	02/01/2042	03/20/2012	1,405,000.00	1,405,000.00	1,467,171.25	1,499,626.75	32,455.50	0.00
	Totals for Cusip				1,405,000.00	1,405,000.00	1,467,171.25	1,499,626.75	32,455.50	0.00
91412GHA6	UNIVERSITY CALIFORNIA REVS	4.86%	05/15/2112	02/22/2012	2,045,000.00	2,045,000.00	1,943,506.65	1,976,512.95	33,006.30	0.00
	Totals for Cusip				2,045,000.00	2,045,000.00	1,943,506.65	1,976,512.95	33,006.30	0.00
	Totals for Municipals				44,105,000.00	44,230,927.00	52,127,416.95	52,814,920.05	861,705.80	(174,202.70)
	Other Bonds									
313490CL6	FEDERAL JUDICIARY	0.00%	08/15/2023	11/09/1989	8,615,000.00	614,335.65	6,730,658.28	6,900,701.15	170,042.87	0.00
	Totals for Cusip				8,615,000.00	614,335.65	6,730,658.28	6,900,701.15	170,042.87	0.00
313490CN2	FEDERAL JUDICIARY	0.00%	08/15/2024	11/09/1989	8,615,000.00	568,073.10	6,456,218.84	6,577,897.10	121,678.26	0.00
	Totals for Cusip				8,615,000.00	568,073.10	6,456,218.84	6,577,897.10	121,678.26	0.00
	Totals for Other Bonds				17,230,000.00	1,182,408.75	13,186,877.12	13,478,598.25	291,721.13	0.00
	US Govt Bonds									
76116EGB0	RFCO STRIP	0.00%	01/15/2023	06/21/2016	7,052,000.00	6,287,774.76	6,287,774.76	6,100,783.93	0.00	(186,990.83)
	Totals for Cusip				7,052,000.00	6,287,774.76	6,287,774.76	6,100,783.93	0.00	(186,990.83)

Schedule of Assets Held for Investment Purposes at End of Plan Year

2512 WCT SBA 94A

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912810EK0	US TREASURY BOND	8.12%	08/15/2021	12/08/2016	1,240,000.00	1,589,971.87	1,589,971.87	1,579,208.20	0.00	(10,763.67)
	Totals for Cusip				1,240,000.00	1,589,971.87	1,589,971.87	1,579,208.20	0.00	(10,763.67)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	11/04/2016	1,800,000.00	2,380,781.25	2,380,781.25	2,185,311.60	0.00	(195,469.65)
	Totals for Cusip				1,800,000.00	2,380,781.25	2,380,781.25	2,185,311.60	0.00	(195,469.65)
912810QN1	US TREASURY BOND	4.75%	02/15/2041	10/18/2016	1,110,000.00	1,591,259.66	1,591,259.66	1,447,162.50	0.00	(144,097.16)
	Totals for Cusip				1,110,000.00	1,591,259.66	1,591,259.66	1,447,162.50	0.00	(144,097.16)
912810RK6	US TREASURY BOND	2.50%	02/15/2045	11/30/2016	2,100,000.00	1,888,441.41	1,888,441.41	1,870,558.20	0.00	(17,883.21)
	Totals for Cusip				2,100,000.00	1,888,441.41	1,888,441.41	1,870,558.20	0.00	(17,883.21)
912810RS9	US TREASURY	2.50%	05/15/2046	06/22/2016	360,000.00	358,818.75	358,818.75	319,921.92	0.00	(38,896.83)
912810RS9	US TREASURY	2.50%	05/15/2046	10/12/2016	1,133,000.00	1,131,052.66	1,131,052.66	1,006,865.38	0.00	(124,187.28)
912810RS9	US TREASURY	2.50%	05/15/2046	10/26/2016	310,000.00	307,529.69	307,529.69	275,488.32	0.00	(32,041.37)
912810RS9	US TREASURY	2.50%	05/15/2046	10/24/2016	100,000.00	99,640.63	99,640.63	88,867.20	0.00	(10,773.43)
	Totals for Cusip				1,903,000.00	1,897,041.73	1,897,041.73	1,691,142.82	0.00	(205,898.91)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	11/14/2016	355,000.00	300,448.47	300,448.47	298,491.10	0.00	(1,957.37)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/02/2016	835,000.00	702,965.63	702,965.63	702,084.70	0.00	(880.93)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/15/2016	695,000.00	573,049.22	573,049.22	584,369.90	11,320.68	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/14/2016	160,000.00	133,325.00	133,325.00	134,531.20	1,206.20	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/19/2016	235,000.00	194,903.13	194,903.13	197,592.70	2,689.57	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/19/2016	430,000.00	356,362.50	356,362.50	361,552.60	5,190.10	0.00
	Totals for Cusip				2,710,000.00	2,261,053.95	2,261,053.95	2,278,622.20	20,406.55	(2,838.30)
912828D56	US TREASURY NOTE	2.38%	08/15/2024	03/23/2016	41,000,000.00	42,667,226.56	42,667,226.56	41,190,568.00	0.00	(1,476,658.56)

Schedule of Assets Held for Investment Purposes at End of Plan Year

2512 WCT SBA 94A

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip										
912828F21	US TREASURY NOTE	2.12%	09/30/2021	09/22/2016	18,180,000.00	18,965,723.97	18,965,723.97	18,341,202.06	0.00	(624,521.91)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	10/27/2016	11,715,000.00	12,137,380.66	12,137,380.66	11,818,876.91	0.00	(318,503.75)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	11/23/2016	20,975,000.00	21,247,838.87	21,247,838.87	21,160,985.33	0.00	(86,853.54)
Totals for Cusip										
912828H37	US TREASURY SEC	0.88%	01/15/2018	03/10/2016	16,450,000.00	16,433,421.85	16,433,421.85	16,442,284.95	8,863.10	0.00
912828H37	US TREASURY SEC	0.88%	01/15/2018	08/15/2016	50,000,000.00	50,121,093.75	50,121,093.75	49,976,550.00	0.00	(144,543.75)
912828H37	US TREASURY SEC	0.88%	01/15/2018	08/30/2016	34,000,000.00	34,061,093.75	34,061,093.75	33,984,054.00	0.00	(77,039.75)
Totals for Cusip										
912828J27	US TREASURY SEC	2.00%	02/15/2025	05/03/2016	12,670,000.00	12,945,176.56	12,945,176.56	12,331,470.27	0.00	(613,706.29)
Totals for Cusip										
912828M56	US TREASURY NOTE	2.25%	11/15/2025	12/08/2016	20,445,000.00	20,214,993.75	20,214,993.75	20,183,058.66	0.00	(31,935.09)
Totals for Cusip										
912828M80	US TREASURY NOTE	2.00%	11/30/2022	11/30/2015	7,595,000.00	7,595,000.00	7,553,462.95	7,543,672.99	0.00	(9,789.96)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	12/02/2015	10,000.00	10,000.00	9,945.31	9,932.42	0.00	(12.89)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	05/31/2016	3,500,000.00	3,583,808.59	3,583,808.59	3,476,347.00	0.00	(107,461.59)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	06/09/2016	5,805,000.00	6,004,320.12	6,004,320.12	5,765,769.81	0.00	(238,550.31)
Totals for Cusip										
912828N30	US TREASURY NOTE	2.12%	12/31/2022	06/30/2016	5,000,000.00	5,271,679.69	5,271,679.69	4,997,265.00	0.00	(274,414.69)
912828N30	US TREASURY NOTE	2.12%	12/31/2022	07/21/2016	3,000,000.00	3,142,382.81	3,142,382.81	2,998,359.00	0.00	(144,023.81)
912828N30	US TREASURY NOTE	2.12%	12/31/2022	07/29/2016	3,000,000.00	3,163,007.81	3,163,007.81	2,998,359.00	0.00	(164,648.81)
Totals for Cusip										
					11,000,000.00	11,577,070.31	11,577,070.31	10,993,983.00	0.00	(583,087.31)



Schedule of Assets Held for Investment Purposes at End of Plan Year

2512 WCT SBA 94A

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828Q29	US TREASURY NOTE	1.50%	03/31/2023	08/15/2016	40,000,000.00	40,354,687.50	40,354,687.50	38,434,360.00	0.00	(1,920,327.50)
912828Q29	US TREASURY NOTE	1.50%	03/31/2023	08/30/2016	33,000,000.00	33,186,914.06	33,186,914.06	31,708,347.00	0.00	(1,478,567.06)
912828Q29	US TREASURY NOTE	1.50%	03/31/2023	09/02/2016	29,500,000.00	29,631,367.19	29,631,367.19	28,345,340.50	0.00	(1,286,026.69)
	Totals for Cusip				102,500,000.00	103,172,968.75	103,172,968.75	98,488,047.50	0.00	(4,684,921.25)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	07/21/2016	12,615,000.00	12,750,863.55	12,750,863.55	12,375,024.86	0.00	(375,838.69)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	09/01/2016	10,335,000.00	10,430,758.12	10,430,758.12	10,138,397.30	0.00	(292,360.82)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	09/01/2016	10,340,000.00	10,434,997.72	10,434,997.72	10,143,302.18	0.00	(291,695.54)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	11/16/2016	235,000.00	232,058.77	232,058.77	230,529.60	0.00	(1,529.17)
	Totals for Cusip				33,525,000.00	33,848,678.16	33,848,678.16	32,887,253.94	0.00	(961,424.22)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	08/15/2016	40,000,000.00	40,660,937.50	40,660,937.50	38,687,520.00	0.00	(1,973,417.50)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	08/31/2016	6,500,000.00	6,587,851.56	6,587,851.56	6,286,722.00	0.00	(301,129.56)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	08/30/2016	32,500,000.00	32,927,832.03	32,927,832.03	31,433,610.00	0.00	(1,494,222.03)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	10/31/2016	9,900,000.00	9,930,550.78	9,930,550.78	9,575,161.20	0.00	(355,389.58)
	Totals for Cusip				88,900,000.00	90,107,171.87	90,107,171.87	85,983,013.20	0.00	(4,124,158.67)
912828R69	US TREASURY NOTE	1.62%	05/31/2023	08/30/2016	23,000,000.00	23,301,875.00	23,301,875.00	22,219,265.00	0.00	(1,082,610.00)
	Totals for Cusip				23,000,000.00	23,301,875.00	23,301,875.00	22,219,265.00	0.00	(1,082,610.00)
912828S7	US TREASURY NOTE	0.62%	05/31/2017	06/09/2015	35,000.00	34,938.48	34,845.51	35,002.73	157.22	0.00
	Totals for Cusip				35,000.00	34,938.48	34,845.51	35,002.73	157.22	0.00
912828T0	US TREASURY NOTE	0.75%	10/31/2017	12/22/2015	55,000.00	54,744.57	54,707.84	54,950.61	242.77	0.00
	Totals for Cusip				55,000.00	54,744.57	54,707.84	54,950.61	242.77	0.00
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/01/2016	6,910,000.00	6,646,556.25	6,646,556.25	6,648,442.68	1,886.43	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year

2512 WCT SBA 94A

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/12/2016	1,535,000.00	1,470,961.72	1,470,961.72	1,476,897.18	5,935.46	0.00
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/13/2016	420,000.00	402,609.38	402,609.38	404,102.16	1,492.78	0.00
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/19/2016	550,000.00	523,703.13	523,703.13	529,181.40	5,478.27	0.00
	Totals for Cusip				9,415,000.00	9,043,830.48	9,043,830.48	9,058,623.42	14,792.94	0.00
912828U57	US TREASURY NOTE	2.12%	11/30/2023	11/28/2016	4,650,000.00	4,645,640.63	4,645,640.63	4,619,119.35	0.00	(26,521.28)
912828U57	US TREASURY NOTE	2.12%	11/30/2023	11/28/2016	1,830,000.00	1,829,452.28	1,829,452.28	1,817,846.97	0.00	(11,605.31)
	Totals for Cusip				6,480,000.00	6,475,092.91	6,475,092.91	6,436,966.32	0.00	(38,126.59)
912828U65	US TREASURY NOTE	1.75%	11/30/2021	11/28/2016	1,235,000.00	1,231,912.50	1,231,912.50	1,225,785.67	0.00	(6,126.83)
912828U65	US TREASURY NOTE	1.75%	11/30/2021	11/28/2016	831,000.00	829,026.08	829,026.08	824,799.91	0.00	(4,226.17)
	Totals for Cusip				2,066,000.00	2,060,938.58	2,060,938.58	2,050,585.58	0.00	(10,353.00)
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/13/2016	2,095,000.00	2,091,071.88	2,091,071.88	2,090,007.62	0.00	(1,064.26)
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/13/2016	4,845,000.00	4,835,915.63	4,835,915.63	4,833,454.37	0.00	(2,461.26)
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/19/2016	9,475,000.00	9,403,937.50	9,403,937.50	9,452,421.08	48,483.58	0.00
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/19/2016	4,210,000.00	4,178,425.00	4,178,425.00	4,199,967.57	21,542.57	0.00
	Totals for Cusip				20,625,000.00	20,509,350.01	20,509,350.01	20,575,850.64	70,026.15	(3,525.52)
912828UZ1	US TREASURY NOTE	0.62%	04/30/2018	10/23/2015	10,000.00	9,944.61	9,871.48	9,951.17	79.69	0.00
912828UZ1	US TREASURY NOTE	0.62%	04/30/2018	12/13/2016	29,830,000.00	29,646,364.43	29,646,364.43	29,684,340.11	37,975.68	0.00
	Totals for Cusip				29,840,000.00	29,656,309.04	29,656,235.91	29,694,291.28	38,055.37	0.00
912828VB3	US TREASURY NOTE	1.75%	05/15/2023	09/30/2016	8,100,000.00	8,283,832.03	8,283,832.03	7,889,270.40	0.00	(394,561.63)
	Totals for Cusip				8,100,000.00	8,283,832.03	8,283,832.03	7,889,270.40	0.00	(394,561.63)
912828VE7	US TREASURY NOTE	1.00%	05/31/2018	04/06/2016	2,005,000.00	2,014,790.04	2,014,790.04	2,004,216.05	0.00	(10,573.99)
	Totals for Cusip				2,005,000.00	2,014,790.04	2,014,790.04	2,004,216.05	0.00	(10,573.99)

Schedule of Assets Held for Investment Purposes at End of Plan Year

2512 WCT SBA 94A

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912833KQ2	US TREASURY STRIP	0.00%	02/15/2018	10/21/2016	50,000,000.00	49,468,093.00	49,468,093.00	49,429,650.00	0.00	(38,443.00)
912833KQ2	US TREASURY STRIP	0.00%	02/15/2018	10/21/2016	110,000.00	108,829.80	108,829.80	108,745.23	0.00	(84.57)
912833KQ2	US TREASURY STRIP	0.00%	02/15/2018	10/21/2016	50,000,000.00	49,468,093.00	49,468,093.00	49,429,650.00	0.00	(38,443.00)
	Totals for Cusip				100,110,000.00	99,045,015.80	99,045,015.80	98,968,045.23	0.00	(76,970.57)
912833LH1	US TREASURY STRIP	0.00%	05/15/2022	12/04/2013	14,840,000.00	11,810,265.60	12,928,088.60	13,239,713.76	311,625.16	0.00
	Totals for Cusip				14,840,000.00	11,810,265.60	12,928,088.60	13,239,713.76	311,625.16	0.00
912833LL2	US TREASURY STRIP	0.00%	02/15/2023	03/18/2008	12,305,000.00	6,312,341.95	10,504,999.99	10,731,227.42	226,227.43	0.00
912833LL2	US TREASURY STRIP	0.00%	02/15/2023	03/18/2008	9,250,000.00	4,745,157.50	7,896,891.50	8,066,952.75	170,061.25	0.00
	Totals for Cusip				21,555,000.00	11,057,499.45	18,401,891.49	18,798,180.17	396,288.68	0.00
	Totals for US Govt Bonds				734,311,000.00	725,937,774.14	734,358,194.61	718,754,820.68	860,457.94	(16,463,831.87)

Totals for 2512 WCT SBA 94A

2,083,037,898.85	1,802,883,587.69	2,047,357,091.55	2,043,091,910.77	25,379,317.78	(29,644,488.56)
Less cash due to broker <u>(17,433,506)</u>					
Total <u>1,785,450,082</u>					
<u>2,025,658,404</u>					

Appendix II

Schedule of Assets Held for Investment Purposes at End of Plan Year

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Backed										
05377RCA0	AVIS BUDGET RENTAL CAR FUNDING	2.63%	12/20/2021	05/20/2015	7,500,000.00	7,498,320.00	7,405,824.75	7,408,262.25	2,437.50	0.00
Totals for Cusip										
					7,500,000.00	7,498,320.00	7,405,824.75	7,408,262.25	2,437.50	0.00
161571FQ2	CHASE ISSUANCE TRUST	2.16%	09/16/2024	01/17/2013	1,400,000.00	1,389,117.19	1,359,830.64	1,363,740.00	3,909.36	0.00
161571FQ2	CHASE ISSUANCE TRUST	2.16%	09/16/2024	02/19/2013	8,600,000.00	8,425,312.50	8,353,245.36	8,377,260.00	24,014.64	0.00
Totals for Cusip										
					10,000,000.00	9,814,429.69	9,713,076.00	9,741,000.00	27,924.00	0.00
34530MAA7	FORD CREDIT AUTO OWNER TRUST/F	2.26%	11/15/2025	05/06/2014	1,000,000.00	999,750.50	1,008,066.70	1,008,536.00	469.30	0.00
Totals for Cusip										
					1,000,000.00	999,750.50	1,008,066.70	1,008,536.00	469.30	0.00
34530NAA5	FORD CREDIT AUTO OWNER TRUST	2.31%	04/15/2026	10/07/2014	3,800,000.00	3,798,605.78	3,793,761.16	3,831,780.54	38,019.38	0.00
Totals for Cusip										
					3,800,000.00	3,798,605.78	3,793,761.16	3,831,780.54	38,019.38	0.00
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F	2.44%	01/15/2027	07/21/2015	3,900,000.00	3,898,458.33	3,878,611.62	3,934,270.86	55,659.24	0.00
Totals for Cusip										
					3,900,000.00	3,898,458.33	3,878,611.62	3,934,270.86	55,659.24	0.00
42806DAA7	HERTZ VEHICLE FINANCING LLC	2.73%	03/25/2021	04/07/2015	6,300,000.00	6,299,581.05	6,245,323.56	6,254,622.99	9,299.43	0.00
Totals for Cusip										
					6,300,000.00	6,299,581.05	6,245,323.56	6,254,622.99	9,299.43	0.00
Totals for Asset-Backed										
					32,500,000.00	32,309,145.35	32,044,663.79	32,178,472.64	133,808.85	0.00
Corporate										
00037BAA0	ABB FINANCE USA INC	1.62%	05/08/2017	05/03/2012	545,000.00	541,185.00	545,366.79	545,734.12	367.33	0.00
Totals for Cusip										
					545,000.00	541,185.00	545,366.79	545,734.12	367.33	0.00
00084DAE0	ABN AMRO BANK NV	4.25%	02/02/2017	01/30/2012	1,560,000.00	1,558,471.20	1,601,949.96	1,563,366.48	0.00	(38,583.48)
Totals for Cusip										
					1,560,000.00	1,558,471.20	1,601,949.96	1,563,366.48	0.00	(38,583.48)
00206RBK7	AT&T CORP	4.35%	06/15/2045	06/18/2013	222,000.00	140,882.63	189,914.56	197,809.10	7,894.54	0.00
Totals for Cusip										
					222,000.00	140,882.63	189,914.56	197,809.10	7,894.54	0.00
Totals for Cusip										
					222,000.00	140,882.63	189,914.56	197,809.10	7,894.54	0.00



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00206RGC5	AT&T INC	4.80%	06/15/2044	06/03/2014	1,000,000.00	996,360.00	916,136.00	944,914.00	28,778.00	0.00
	Totals for Cusip				1,000,000.00	996,360.00	916,136.00	944,914.00	28,778.00	0.00
00206RCL4	AT&T CORP	2.45%	06/30/2020	04/23/2015	965,000.00	964,507.85	950,355.16	958,275.88	7,920.72	0.00
	Totals for Cusip				965,000.00	964,507.85	950,355.16	958,275.88	7,920.72	0.00
00206RCN0	AT&T CORP	3.40%	05/15/2025	04/23/2015	3,735,000.00	3,723,944.40	3,589,671.15	3,599,878.91	10,207.76	0.00
	Totals for Cusip				3,735,000.00	3,723,944.40	3,589,671.15	3,599,878.91	10,207.76	0.00
00206RDF6	AT&T CORP	6.00%	08/15/2040	03/03/2016	545,000.00	558,540.53	558,540.53	599,013.86	40,473.33	0.00
	Totals for Cusip				545,000.00	558,540.53	558,540.53	599,013.86	40,473.33	0.00
00206RDH2	AT&T CORP	5.15%	03/15/2042	03/03/2016	1,025,000.00	959,400.00	959,400.00	1,021,076.30	61,676.30	0.00
	Totals for Cusip				1,025,000.00	959,400.00	959,400.00	1,021,076.30	61,676.30	0.00
00206RDK5	AT&T CORP	4.55%	03/09/2049	12/15/2016	947,000.00	951,594.32	951,594.32	855,392.90	0.00	(96,201.42)
	Totals for Cusip				947,000.00	951,594.32	951,594.32	855,392.90	0.00	(96,201.42)
00209TAB1	AT&T BROADBAND CORP	9.46%	11/15/2022	06/22/2005	400,000.00	561,372.00	552,255.20	541,401.20	0.00	(10,854.00)
00209TAB1	AT&T BROADBAND CORP	9.46%	11/15/2022	10/18/2005	1,550,000.00	2,033,197.00	2,139,988.90	2,097,929.65	0.00	(42,059.25)
	Totals for Cusip				1,950,000.00	2,594,569.00	2,692,244.10	2,639,330.85	0.00	(52,913.25)
00287YAP4	ABBVIE INC	3.20%	11/06/2022	05/05/2015	635,000.00	633,749.05	625,051.45	635,417.83	10,366.38	0.00
	Totals for Cusip				635,000.00	633,749.05	625,051.45	635,417.83	10,366.38	0.00
00287YAQ2	ABBVIE INC	3.60%	05/14/2025	05/05/2015	1,115,000.00	1,113,048.75	1,100,432.52	1,104,394.12	3,961.60	0.00
	Totals for Cusip				1,115,000.00	1,113,048.75	1,100,432.52	1,104,394.12	3,961.60	0.00
00287YAR0	ABBVIE INC	4.50%	05/14/2035	05/10/2016	875,000.00	897,513.75	897,513.75	859,711.13	0.00	(37,802.62)
	Totals for Cusip				875,000.00	897,513.75	897,513.75	859,711.13	0.00	(37,802.62)



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00287YAU3	ABBVIE INC	2.30%	05/14/2021	05/09/2016	1,000,000.00	998,260.00	998,260.00	979,786.00	0.00	(18,474.00)
	Totals for Cusip				1,000,000.00	998,260.00	998,260.00	979,786.00	0.00	(18,474.00)
00287YAX7	ABBVIE INC	2.85%	05/14/2023	05/09/2016	3,575,000.00	3,574,535.25	3,574,535.25	3,468,025.28	0.00	(106,509.97)
	Totals for Cusip				3,575,000.00	3,574,535.25	3,574,535.25	3,468,025.28	0.00	(106,509.97)
00507UAR2	ACTAVIS FUNDING SCS	3.45%	03/15/2022	03/03/2015	2,955,000.00	2,950,803.90	2,958,223.91	2,999,351.60	41,127.69	0.00
	Totals for Cusip				2,955,000.00	2,950,803.90	2,958,223.91	2,999,351.60	41,127.69	0.00
00507UAS0	ACTAVIS FUNDING SCS	3.80%	03/15/2025	03/03/2015	815,000.00	812,106.75	810,837.80	815,960.07	5,122.27	0.00
	Totals for Cusip				815,000.00	812,106.75	810,837.80	815,960.07	5,122.27	0.00
00817YAJ7	AETNA INC	4.50%	05/15/2042	06/01/2016	700,000.00	731,269.00	731,269.00	709,952.60	0.00	(21,316.40)
	Totals for Cusip				700,000.00	731,269.00	731,269.00	709,952.60	0.00	(21,316.40)
00817YAP3	AETNA INC	4.75%	03/15/2044	06/12/2014	300,000.00	313,662.00	304,115.40	315,595.50	11,480.10	0.00
00817YAP3	AETNA INC	4.75%	03/15/2044	10/30/2015	355,000.00	369,168.05	359,869.89	373,454.68	13,584.79	0.00
	Totals for Cusip				655,000.00	682,830.05	663,985.29	689,050.18	25,064.89	0.00
00817YAT5	AETNA INC	1.90%	06/07/2019	06/02/2016	1,000,000.00	999,250.00	999,250.00	997,707.00	0.00	(1,543.00)
	Totals for Cusip				1,000,000.00	999,250.00	999,250.00	997,707.00	0.00	(1,543.00)
008281AG2	AFRICAN DEVELOPMENT BANK	8.80%	09/01/2019	06/08/2006	1,000,000.00	1,277,050.00	1,219,024.00	1,179,426.00	0.00	(39,598.00)
	Totals for Cusip				1,000,000.00	1,277,050.00	1,219,024.00	1,179,426.00	0.00	(39,598.00)
008916AK4	AGRIUM INC	3.15%	10/01/2022	09/24/2012	615,000.00	613,794.60	588,341.60	611,425.62	23,084.02	0.00
	Totals for Cusip				615,000.00	613,794.60	588,341.60	611,425.62	23,084.02	0.00
010392FN3	ALABAMA POWER CO	2.80%	04/01/2025	04/09/2015	115,000.00	114,871.20	110,961.66	111,989.53	1,027.87	0.00
	Totals for Cusip				115,000.00	114,871.20	110,961.66	111,989.53	1,027.87	0.00
01959EAB4	ALLIED WORLD ASSURANCE	5.50%	11/15/2020	11/09/2010	350,000.00	348,404.00	381,371.90	377,554.80	0.00	(3,817.10)



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Totals for Cusip					350,000.00	348,404.00	381,371.90	377,554.80	0.00	(3,817.10)
023765AA8	AMER AIRLINE 16-2 AA PTT	3.20%	06/15/2028	05/02/2016	1,735,000.00	1,735,000.00	1,735,000.00	1,687,287.50	0.00	(47,712.50)
Totals for Cusip					1,735,000.00	1,735,000.00	1,735,000.00	1,687,287.50	0.00	(47,712.50)
02377AAA6	AMER AIRLIN 14 1 A PTT	3.70%	04/01/2028	09/02/2014	394,000.14	394,000.14	394,236.54	390,060.14	0.00	(4,176.40)
Totals for Cusip					394,000.14	394,000.14	394,236.54	390,060.14	0.00	(4,176.40)
02665WBG5	AMERICAN HONDA FINANCE	1.70%	09/09/2021	09/06/2016	1,500,000.00	1,497,000.00	1,497,000.00	1,447,593.00	0.00	(49,407.00)
Totals for Cusip					1,500,000.00	1,497,000.00	1,497,000.00	1,447,593.00	0.00	(49,407.00)
02665WBH3	AMERICAN HONDA FINANCE	2.30%	09/09/2026	09/06/2016	720,000.00	717,825.60	717,825.60	672,048.00	0.00	(45,777.60)
Totals for Cusip					720,000.00	717,825.60	717,825.60	672,048.00	0.00	(45,777.60)
026874DA2	AMERICAN INTERNATIONAL GROUP	4.50%	07/16/2044	07/09/2014	1,900,000.00	1,888,543.00	1,757,040.20	1,873,542.50	116,502.30	0.00
Totals for Cusip					1,900,000.00	1,888,543.00	1,757,040.20	1,873,542.50	116,502.30	0.00
03040WAL9	AMERICAN WATER CAPITAL C	3.40%	03/01/2025	08/10/2015	1,500,000.00	1,495,005.00	1,523,935.50	1,535,028.00	11,092.50	0.00
Totals for Cusip					1,500,000.00	1,495,005.00	1,523,935.50	1,535,028.00	11,092.50	0.00
03073EAN5	AMERISOURCEBERGEN CORPORATION	4.25%	03/01/2045	02/17/2015	350,000.00	349,345.50	321,696.55	335,136.90	13,440.35	0.00
Totals for Cusip					350,000.00	349,345.50	321,696.55	335,136.90	13,440.35	0.00
031162BY5	AMGEN INC	3.12%	05/01/2025	04/28/2015	4,500,000.00	4,475,520.00	4,274,860.50	4,379,301.00	104,440.50	0.00
Totals for Cusip					4,500,000.00	4,475,520.00	4,274,860.50	4,379,301.00	104,440.50	0.00
031162CC2	AMGEN INC	4.56%	06/15/2048	05/25/2016	203,000.00	200,461.19	200,461.19	196,352.97	0.00	(4,108.22)
Totals for Cusip					203,000.00	200,461.19	200,461.19	196,352.97	0.00	(4,108.22)
031162CE8	AMGEN INC	4.66%	06/15/2051	05/25/2016	867,000.00	899,633.88	899,633.88	833,280.64	0.00	(66,353.24)
Totals for Cusip					867,000.00	899,633.88	899,633.88	833,280.64	0.00	(66,353.24)



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031162CJ7	AMGEN INC	2.60%	08/19/2026	08/10/2016	4,050,000.00	4,047,529.50	4,047,529.50	3,724,934.85	0.00	(322,594.65)
	Totals for Cusip				4,050,000.00	4,047,529.50	4,047,529.50	3,724,934.85	0.00	(322,594.65)
035229CQ4	ANHEUSER BUSCH COS INC	5.95%	01/15/2033	08/15/2013	500,000.00	573,210.00	557,248.00	590,206.50	32,958.50	0.00
	Totals for Cusip				500,000.00	573,210.00	557,248.00	590,206.50	32,958.50	0.00
035229DC4	ANHEUSER BUSCH COS INC	6.45%	09/01/2037	09/12/2013	625,000.00	761,087.50	739,960.63	796,471.88	56,511.25	0.00
035229DC4	ANHEUSER BUSCH COS INC	6.45%	09/01/2037	02/27/2014	875,000.00	1,125,530.00	1,035,944.88	1,115,060.63	79,115.75	0.00
	Totals for Cusip				1,500,000.00	1,886,617.50	1,775,905.51	1,911,532.51	135,627.00	0.00
03523TBJ6	ANHEUSER-BUSCH INBEV WOR	8.00%	11/15/2039	03/10/2011	425,000.00	540,473.54	591,937.45	625,015.63	33,078.18	0.00
03523TBJ6	ANHEUSER-BUSCH INBEV WOR	8.00%	11/15/2039	03/10/2011	580,000.00	748,385.10	807,820.52	852,962.50	45,141.98	0.00
	Totals for Cusip				1,005,000.00	1,288,858.64	1,399,757.97	1,477,978.13	78,220.16	0.00
03783BB5	APPLE INC	0.90%	05/12/2017	05/06/2015	2,400,000.00	2,398,344.00	2,392,579.20	2,399,620.80	7,041.60	0.00
	Totals for Cusip				2,400,000.00	2,398,344.00	2,392,579.20	2,399,620.80	7,041.60	0.00
03783BX7	APPLE INC	4.65%	02/23/2046	02/16/2016	805,000.00	800,355.15	800,355.15	869,278.45	68,923.30	0.00
	Totals for Cusip				805,000.00	800,355.15	800,355.15	869,278.45	68,923.30	0.00
03939CAA1	ARCH CAPITAL FINANCE LLC	4.01%	12/15/2026	11/29/2016	165,000.00	165,000.00	165,000.00	167,374.52	2,374.52	0.00
	Totals for Cusip				165,000.00	165,000.00	165,000.00	167,374.52	2,374.52	0.00
03939CAB9	ARCH CAPITAL FINANCE LLC	5.03%	12/15/2046	11/29/2016	445,000.00	445,000.00	445,000.00	466,531.77	21,531.77	0.00
	Totals for Cusip				445,000.00	445,000.00	445,000.00	466,531.77	21,531.77	0.00
040555CU6	ARIZONA PUBLIC SERVICE	3.75%	05/15/2046	05/03/2016	1,265,000.00	1,261,369.45	1,261,369.45	1,186,415.67	0.00	(74,953.78)
	Totals for Cusip				1,265,000.00	1,261,369.45	1,261,369.45	1,186,415.67	0.00	(74,953.78)
04351LAB6	ASCENSION HEALTH	3.94%	11/15/2046	04/25/2016	975,000.00	975,000.00	975,000.00	930,947.55	0.00	(44,052.45)
04351LAB6	ASCENSION HEALTH	3.94%	11/15/2046	05/10/2016	1,025,000.00	1,068,952.00	1,068,952.00	978,688.45	0.00	(90,263.55)



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Totals for Cusip					2,000,000.00	2,043,952.00	2,043,952.00	1,909,636.00	0.00	(134,316.00)
04650NAB0	AT&T INC	5.35%	09/01/2040	05/12/2011	92,000.00	91,789.41	90,869.96	94,483.72	3,613.76	0.00
Totals for Cusip					92,000.00	91,789.41	90,869.96	94,483.72	3,613.76	0.00
05463HAA9	AXIS SPECIALTY FINANCE	5.88%	06/01/2020	03/18/2010	2,650,000.00	2,640,036.00	2,926,440.05	2,904,733.90	0.00	(21,706.15)
Totals for Cusip					2,650,000.00	2,640,036.00	2,926,440.05	2,904,733.90	0.00	(21,706.15)
05464HAB6	AXIS SPECIALTY FINAN PLC	5.15%	04/01/2045	03/06/2014	490,000.00	487,422.60	480,596.41	484,755.04	4,158.63	0.00
05464HAB6	AXIS SPECIALTY FINAN PLC	5.15%	04/01/2045	08/21/2014	260,000.00	273,210.60	255,010.34	257,216.96	2,206.62	0.00
05464HAB6	AXIS SPECIALTY FINAN PLC	5.15%	04/01/2045	04/05/2016	250,000.00	261,245.00	261,245.00	247,324.00	0.00	(13,921.00)
Totals for Cusip					1,000,000.00	1,021,878.20	996,851.75	989,296.00	6,365.25	(13,921.00)
05523UAJ9	BAE SYSTEMS HLDG	6.38%	06/01/2019	06/01/2009	870,000.00	866,963.70	973,641.36	949,107.36	0.00	(24,534.00)
05523UAJ9	BAE SYSTEMS HLDG	6.38%	06/01/2019	04/07/2010	980,000.00	1,072,668.80	1,096,745.44	1,069,109.44	0.00	(27,636.00)
Totals for Cusip					1,850,000.00	1,939,632.50	2,070,386.80	2,018,216.80	0.00	(52,170.00)
05523UAL4	BAE SYSTEMS HLDG	4.75%	10/07/2044	09/30/2014	1,075,000.00	1,069,377.75	1,046,177.10	1,087,835.50	41,658.40	0.00
Totals for Cusip					1,075,000.00	1,069,377.75	1,046,177.10	1,087,835.50	41,658.40	0.00
055451AF5	BHP FINANCE USA LTD	5.40%	03/29/2017	03/26/2007	1,800,000.00	1,794,366.00	1,875,119.40	1,816,092.00	0.00	(59,027.40)
Totals for Cusip					1,800,000.00	1,794,366.00	1,875,119.40	1,816,092.00	0.00	(59,027.40)
055451AV0	BHP BILLITON FIN USA LTD	5.00%	09/30/2043	09/25/2013	300,000.00	299,955.00	269,641.20	335,088.00	65,446.80	0.00
Totals for Cusip					300,000.00	299,955.00	269,641.20	335,088.00	65,446.80	0.00
05565EAK1	BMW US CAPITAL LLC	1.45%	09/13/2019	09/08/2016	3,250,000.00	3,245,937.50	3,245,937.50	3,211,809.25	0.00	(34,128.25)
Totals for Cusip					3,250,000.00	3,245,937.50	3,245,937.50	3,211,809.25	0.00	(34,128.25)
05565EAL9	BMW US CAPITAL LLC	1.85%	09/15/2021	09/08/2016	1,550,000.00	1,548,233.00	1,548,233.00	1,496,724.95	0.00	(51,508.05)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					1,550,000.00	1,548,233.00	1,548,233.00	1,496,724.95	0.00	(51,508.05)
05565EAM7	BMW US CAPITAL LLC	2.25%	09/15/2023	09/08/2016	1,560,000.00	1,555,179.60	1,555,179.60	1,495,046.28	0.00	(60,133.32)
Totals for Cusip					1,560,000.00	1,555,179.60	1,555,179.60	1,495,046.28	0.00	(60,133.32)
06050TKN1	BANK OF AMERICA	5.30%	03/15/2017	03/08/2007	2,625,000.00	2,622,558.75	2,730,721.88	2,645,330.63	0.00	(85,391.25)
06050TKN1	BANK OF AMERICA	5.30%	03/15/2017	06/18/2008	470,000.00	442,613.10	488,929.25	473,640.15	0.00	(15,289.10)
Totals for Cusip					3,095,000.00	3,065,171.85	3,219,651.13	3,118,970.78	0.00	(100,680.35)
06051GEX3	BANK OF AMERICA CORP	2.60%	01/15/2019	10/17/2013	2,100,000.00	2,099,643.00	2,106,843.90	2,117,950.80	11,106.90	0.00
Totals for Cusip					2,100,000.00	2,099,643.00	2,106,843.90	2,117,950.80	11,106.90	0.00
06051GFC8	BANK OF AMERICA CORP	5.00%	01/21/2044	12/01/2015	1,320,000.00	1,433,757.60	1,377,670.80	1,445,522.76	67,851.96	0.00
Totals for Cusip					1,320,000.00	1,433,757.60	1,377,670.80	1,445,522.76	67,851.96	0.00
06406HDB2	BANK OF NY MELLON CORP	1.60%	05/22/2018	05/22/2015	2,440,000.00	2,439,780.40	2,430,874.40	2,441,029.68	10,155.28	0.00
Totals for Cusip					2,440,000.00	2,439,780.40	2,430,874.40	2,441,029.68	10,155.28	0.00
06738EAN5	BARCLAYS PLC	4.38%	01/12/2026	01/05/2016	1,615,000.00	1,607,118.80	1,607,118.80	1,635,707.53	28,588.73	0.00
Totals for Cusip					1,615,000.00	1,607,118.80	1,607,118.80	1,635,707.53	28,588.73	0.00
067901AH1	BARRICK GOLD CORP	5.25%	04/01/2042	05/04/2016	90,000.00	86,523.30	86,523.30	87,659.82	1,136.52	0.00
Totals for Cusip					90,000.00	86,523.30	86,523.30	87,659.82	1,136.52	0.00
06849RAG7	BARRICK NA FINANCE LLC	5.70%	05/30/2041	03/20/2015	50,000.00	49,995.50	33,522.10	51,030.60	17,508.50	0.00
Totals for Cusip					50,000.00	49,995.50	33,522.10	51,030.60	17,508.50	0.00
07177MAG8	BAXALTA INC	2.00%	06/22/2018	05/27/2016	765,000.00	764,670.05	764,670.05	765,040.55	370.50	0.00
Totals for Cusip					765,000.00	764,670.05	764,670.05	765,040.55	370.50	0.00
07177MAN3	BAXALTA INC	5.25%	06/23/2045	05/27/2016	525,000.00	521,568.40	521,568.40	560,393.40	38,825.00	0.00
Totals for Cusip					525,000.00	521,568.40	521,568.40	560,393.40	38,825.00	0.00
Totals for Cusip					525,000.00	521,568.40	521,568.40	560,393.40	38,825.00	0.00



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072863AF0	BAYLOR SCOTT & WHITE HOL	3.97%	11/15/2046	04/06/2016	1,030,000.00	1,030,000.00	1,030,000.00	970,884.18	0.00	(59,115.82)
	Totals for Cusip				1,030,000.00	1,030,000.00	1,030,000.00	970,884.18	0.00	(59,115.82)
073902PR3	BEAR STEARNS CO INC	6.40%	10/02/2017	09/27/2007	800,000.00	797,664.00	861,541.60	828,756.80	0.00	(32,784.80)
073902PR3	BEAR STEARNS CO INC	6.40%	10/02/2017	04/02/2009	310,000.00	297,290.00	333,847.37	321,143.26	0.00	(12,704.11)
	Totals for Cusip				1,110,000.00	1,094,954.00	1,195,388.97	1,149,900.06	0.00	(45,488.91)
084423AT9	BERKLEY WR CORP	4.75%	08/01/2044	07/30/2014	725,000.00	721,331.50	695,187.28	708,862.23	13,674.95	0.00
	Totals for Cusip				725,000.00	721,331.50	695,187.28	708,862.23	13,674.95	0.00
09062XAD5	BIOGEN IDEC INC	5.20%	09/15/2045	09/10/2015	700,000.00	695,058.00	700,264.60	749,102.20	48,837.60	0.00
	Totals for Cusip				700,000.00	695,058.00	700,264.60	749,102.20	48,837.60	0.00
09062XAE3	BIOGEN IDEC INC	3.62%	09/15/2022	09/10/2015	750,000.00	749,400.00	758,307.00	769,849.50	11,542.50	0.00
	Totals for Cusip				750,000.00	749,400.00	758,307.00	769,849.50	11,542.50	0.00
09659DAB2	STANFORD UNIVERSITY	3.46%	05/01/2047	10/27/2016	2,000,000.00	2,055,760.00	2,055,760.00	1,887,652.00	0.00	(168,108.00)
	Totals for Cusip				2,000,000.00	2,055,760.00	2,055,760.00	1,887,652.00	0.00	(168,108.00)
097023AK1	BOEING CO	7.88%	04/15/2043	01/20/2006	1,630,000.00	2,180,402.10	2,443,337.40	2,482,400.35	39,062.95	0.00
	Totals for Cusip				1,630,000.00	2,180,402.10	2,443,337.40	2,482,400.35	39,062.95	0.00
097023AN5	BOEING CO	6.88%	10/15/2043	02/20/2004	1,525,000.00	1,690,782.75	2,049,179.10	2,081,937.63	32,758.53	0.00
	Totals for Cusip				1,525,000.00	1,690,782.75	2,049,179.10	2,081,937.63	32,758.53	0.00
111013AG3	BRITISH SKY BROADCASTING	6.10%	02/15/2018	02/07/2008	295,000.00	294,672.55	317,669.87	307,797.69	0.00	(9,872.18)
	Totals for Cusip				295,000.00	294,672.55	317,669.87	307,797.69	0.00	(9,872.18)
111013AM0	BRITISH SKY BROADCASTING	2.62%	09/16/2019	09/09/2014	470,000.00	469,299.70	467,828.60	471,915.25	4,086.65	0.00
	Totals for Cusip				470,000.00	469,299.70	467,828.60	471,915.25	4,086.65	0.00



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111021AE1	BRITISH TELECOM PLC	9.12%	12/15/2030	12/04/2003	1,175,000.00	1,517,301.00	1,714,507.13	1,792,674.00	78,166.87	0.00
	Totals for Cusip				1,175,000.00	1,517,301.00	1,714,507.13	1,792,674.00	78,166.87	0.00
111021AJ0	BRITISH TELECOM PLC	1.25%	02/14/2017	02/11/2014	2,450,000.00	2,448,407.50	2,438,431.10	2,450,124.95	11,693.85	0.00
	Totals for Cusip				2,450,000.00	2,448,407.50	2,438,431.10	2,450,124.95	11,693.85	0.00
12189QAB6	BURLINGTON NORTH SANTA FE	6.53%	07/15/2037	11/23/2005	75,000.00	82,640.25	87,927.97	95,592.75	7,664.78	0.00
12189QAB6	BURLINGTON NORTH SANTA FE	6.53%	07/15/2037	04/03/2006	605,000.00	630,894.00	709,285.67	771,114.85	61,829.18	0.00
12189QAB6	BURLINGTON NORTH SANTA FE	6.53%	07/15/2037	06/01/2006	1,200,000.00	1,218,720.00	1,406,847.60	1,529,484.00	122,636.40	0.00
	Totals for Cusip				1,880,000.00	1,932,254.25	2,204,061.24	2,396,191.60	192,130.36	0.00
12189TAX2	BURLINGTON NORTH SANTA FE	6.20%	08/15/2036	08/14/2006	1,000,000.00	994,210.00	1,177,153.00	1,281,374.00	104,221.00	0.00
	Totals for Cusip				1,000,000.00	994,210.00	1,177,153.00	1,281,374.00	104,221.00	0.00
124857AR4	CBS CORP	2.90%	01/15/2027	07/06/2016	485,000.00	476,997.50	476,997.50	449,886.97	0.00	(27,110.53)
	Totals for Cusip				485,000.00	476,997.50	476,997.50	449,886.97	0.00	(27,110.53)
12527GAE3	CF INDUSTRIES INC	5.38%	03/15/2044	05/01/2014	500,000.00	532,675.00	434,858.50	412,655.00	0.00	(22,203.50)
	Totals for Cusip				500,000.00	532,675.00	434,858.50	412,655.00	0.00	(22,203.50)
12527GAF0	CF INDUSTRIES INC	5.15%	03/15/2034	03/06/2014	970,000.00	964,956.00	853,322.58	824,500.00	0.00	(28,822.58)
	Totals for Cusip				970,000.00	964,956.00	853,322.58	824,500.00	0.00	(28,822.58)
12527GAG8	CF INDUSTRIES INC	3.40%	12/01/2021	11/10/2016	195,000.00	194,713.35	194,713.35	192,950.36	0.00	(1,762.99)
	Totals for Cusip				195,000.00	194,713.35	194,713.35	192,950.36	0.00	(1,762.99)
125509BT5	CIGNA CORP	5.38%	02/15/2042	11/03/2011	2,260,000.00	2,258,508.40	2,477,748.74	2,517,678.42	39,929.68	0.00
	Totals for Cusip				2,260,000.00	2,258,508.40	2,477,748.74	2,517,678.42	39,929.68	0.00
125896BQ2	CMS ENERGY CORP	3.00%	05/15/2026	05/02/2016	1,070,000.00	1,065,955.40	1,065,955.40	1,029,814.01	0.00	(36,141.39)
	Totals for Cusip				1,070,000.00	1,065,955.40	1,065,955.40	1,029,814.01	0.00	(36,141.39)



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126408GH0	CSX CORP	6.00%	10/01/2036	06/30/2010	480,000.00	514,334.40	543,667.68	573,339.84	29,672.16	0.00
126408GH0	CSX CORP	6.00%	10/01/2036	05/23/2016	1,802,000.00	2,264,086.86	2,264,086.86	2,152,413.32	0.00	(111,673.54)
	Totals for Cusip				2,282,000.00	2,778,421.26	2,807,754.54	2,725,753.16	29,672.16	(111,673.54)
126408HC0	CSX CORP	3.95%	05/01/2050	09/06/2016	1,470,000.00	1,492,623.30	1,492,623.30	1,321,968.06	0.00	(170,655.24)
	Totals for Cusip				1,470,000.00	1,492,623.30	1,492,623.30	1,321,968.06	0.00	(170,655.24)
126408HG1	CSX CORP	4.25%	11/01/2066	10/13/2016	1,280,000.00	1,276,812.80	1,276,812.80	1,168,107.52	0.00	(108,705.28)
	Totals for Cusip				1,280,000.00	1,276,812.80	1,276,812.80	1,168,107.52	0.00	(108,705.28)
126650CL2	CVS CAREMARK CORP	3.88%	07/20/2025	07/13/2015	1,102,000.00	1,090,913.88	1,124,679.16	1,136,823.20	12,144.04	0.00
	Totals for Cusip				1,102,000.00	1,090,913.88	1,124,679.16	1,136,823.20	12,144.04	0.00
13034VA2	CALIFORNIA INSTITUTE OF TECH	4.70%	11/01/2111	11/29/2011	1,500,000.00	1,486,275.00	1,442,859.00	1,418,034.00	0.00	(24,825.00)
13034VA2	CALIFORNIA INSTITUTE OF TECH	4.70%	11/01/2111	06/07/2016	1,808,000.00	1,947,487.20	1,947,487.20	1,709,203.65	0.00	(238,283.55)
	Totals for Cusip				3,308,000.00	3,433,762.20	3,390,346.20	3,127,237.65	0.00	(263,108.55)
136375BQ4	CANADIAN NATIONAL RAILWAY CO	6.38%	11/15/2037	09/16/2013	1,000,000.00	1,211,320.00	1,297,726.00	1,316,463.00	18,737.00	0.00
136375BQ4	CANADIAN NATIONAL RAILWAY CO	6.38%	11/15/2037	01/14/2016	435,000.00	569,354.10	569,354.10	572,661.41	3,307.31	0.00
136375BQ4	CANADIAN NATIONAL RAILWAY CO	6.38%	11/15/2037	06/03/2016	665,000.00	915,485.55	915,485.55	875,447.90	0.00	(40,037.65)
	Totals for Cusip				2,100,000.00	2,696,159.65	2,782,565.65	2,764,572.31	22,044.31	(40,037.65)
136375BZ4	CANADIAN NATIONAL RAILWAY CO	4.50%	11/07/2043	10/29/2013	800,000.00	785,776.00	851,315.20	857,615.20	6,300.00	0.00
	Totals for Cusip				800,000.00	785,776.00	851,315.20	857,615.20	6,300.00	0.00
13645RAJ3	CANADIAN PACIFIC RR CO	7.25%	05/15/2019	03/03/2011	725,000.00	856,007.50	826,352.83	811,340.98	0.00	(15,011.85)
	Totals for Cusip				725,000.00	856,007.50	826,352.83	811,340.98	0.00	(15,011.85)
13645RAQ7	CANADIAN PACIFIC RR CO	5.75%	01/15/2042	11/28/2011	2,087,000.00	2,036,578.08	2,264,081.95	2,507,956.25	243,874.30	0.00

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Totals for Cusip					2,087,000.00	2,036,578.08	2,264,081.95	2,507,956.25	243,874.30	0.00
14149YAT5	CARDINAL HEALTH INC	4.62%	12/15/2020	12/08/2010	1,575,000.00	1,567,140.75	1,708,213.50	1,689,100.88	0.00	(19,112.62)
Totals for Cusip					1,575,000.00	1,567,140.75	1,708,213.50	1,689,100.88	0.00	(19,112.62)
14149YAW8	CARDINAL HEALTH INC	4.60%	03/15/2043	03/19/2014	1,250,000.00	1,222,375.00	1,231,765.00	1,235,281.25	3,516.25	0.00
Totals for Cusip					1,250,000.00	1,222,375.00	1,231,765.00	1,235,281.25	3,516.25	0.00
14149YAX6	CARDINAL HEALTH INC	1.70%	03/15/2018	02/19/2013	440,000.00	439,296.00	438,805.40	439,558.24	752.84	0.00
Totals for Cusip					440,000.00	439,296.00	438,805.40	439,558.24	752.84	0.00
14149YBC1	CARDINAL HEALTH INC	1.95%	06/15/2018	06/16/2015	1,700,000.00	1,698,674.00	1,695,573.20	1,703,695.80	8,122.60	0.00
Totals for Cusip					1,700,000.00	1,698,674.00	1,695,573.20	1,703,695.80	8,122.60	0.00
14149YBD9	CARDINAL HEALTH INC	4.90%	09/15/2045	06/16/2015	225,000.00	224,770.50	227,936.93	237,414.83	9,477.90	0.00
Totals for Cusip					225,000.00	224,770.50	227,936.93	237,414.83	9,477.90	0.00
149123BL4	CATERPILLAR INC	5.30%	09/15/2035	04/27/2016	1,060,000.00	1,235,684.40	1,235,684.40	1,216,875.76	0.00	(18,808.64)
Totals for Cusip					1,060,000.00	1,235,684.40	1,235,684.40	1,216,875.76	0.00	(18,808.64)
149123CE9	CATERPILLAR INC	4.75%	05/15/2064	05/05/2014	2,000,000.00	1,993,520.00	1,926,516.00	2,132,552.00	206,036.00	0.00
149123CE9	CATERPILLAR INC	4.75%	05/15/2064	11/13/2014	500,000.00	525,250.00	481,629.00	533,138.00	51,509.00	0.00
Totals for Cusip					2,500,000.00	2,518,770.00	2,408,145.00	2,665,690.00	257,545.00	0.00
14912L5P2	CATERPILLAR FINANCIAL SERVICES	1.30%	03/01/2018	02/25/2013	2,250,000.00	2,245,657.50	2,235,593.25	2,244,845.25	9,252.00	0.00
Totals for Cusip					2,250,000.00	2,245,657.50	2,235,593.25	2,244,845.25	9,252.00	0.00
14912L6R7	CATERPILLAR FINANCIAL SERVICES	1.35%	05/18/2019	05/13/2016	3,500,000.00	3,498,040.00	3,498,040.00	3,451,588.00	0.00	(46,452.00)
Totals for Cusip					3,500,000.00	3,498,040.00	3,498,040.00	3,451,588.00	0.00	(46,452.00)
14913CAAB	CATERPILLAR FINL SERVICE	1.93%	10/01/2021	09/20/2016	636,000.00	636,494.17	636,494.17	614,070.72	0.00	(22,423.45)
Totals for Cusip					636,000.00	636,494.17	636,494.17	614,070.72	0.00	(22,423.45)

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14916RAB0	CATHOLIC HEALTH INITIATI	1.60%	11/01/2017	10/25/2012	65,000.00	64,981.15	64,873.64	65,284.38	410.74	0.00
14916RAB0	CATHOLIC HEALTH INITIATI	1.60%	11/01/2017	08/26/2013	10,000.00	9,691.80	9,980.56	10,043.75	63.19	0.00
	Totals for Cusip				75,000.00	74,672.95	74,854.20	75,328.13	473.93	0.00
15135UAF6	CENOVUS ENERGY INC	6.75%	11/15/2039	10/07/2010	240,000.00	292,872.00	228,212.64	267,592.80	39,380.16	0.00
	Totals for Cusip				240,000.00	292,872.00	228,212.64	267,592.80	39,380.16	0.00
15639KAB8	CENTRICA PLC	5.38%	10/16/2043	10/10/2013	1,095,000.00	1,086,612.30	1,093,356.41	1,159,194.38	65,837.97	0.00
	Totals for Cusip				1,095,000.00	1,086,612.30	1,093,356.41	1,159,194.38	65,837.97	0.00
161175AX2	CHARTER COMM OPT LLC CAP	3.58%	07/23/2020	12/01/2016	1,175,000.00	1,175,000.00	1,175,000.00	1,198,776.13	23,776.13	0.00
	Totals for Cusip				1,175,000.00	1,175,000.00	1,175,000.00	1,198,776.13	23,776.13	0.00
161175BB9	CHARTER COMM OPT LLC CAP	4.46%	07/23/2022	12/01/2016	490,000.00	490,000.00	490,000.00	512,065.19	22,065.19	0.00
	Totals for Cusip				490,000.00	490,000.00	490,000.00	512,065.19	22,065.19	0.00
166764BK5	CHEVRON CORPORATION	2.57%	05/16/2023	05/09/2016	4,825,000.00	4,825,000.00	4,825,000.00	4,756,904.78	0.00	(68,095.22)
	Totals for Cusip				4,825,000.00	4,825,000.00	4,825,000.00	4,756,904.78	0.00	(68,095.22)
172967AS0	CITIGROUP INC	6.88%	02/15/2098	12/05/2013	1,750,000.00	2,004,572.50	2,239,482.00	2,262,974.00	23,492.00	0.00
	Totals for Cusip				1,750,000.00	2,004,572.50	2,239,482.00	2,262,974.00	23,492.00	0.00
172967KA8	CITIGROUP INC	4.45%	09/29/2027	10/23/2015	1,875,000.00	1,880,606.25	1,862,585.63	1,904,711.25	42,125.62	0.00
	Totals for Cusip				1,875,000.00	1,880,606.25	1,862,585.63	1,904,711.25	42,125.62	0.00
172967KY6	CITIGROUP INC	3.20%	10/21/2026	10/17/2016	3,000,000.00	2,998,230.00	2,998,230.00	2,868,666.00	0.00	(129,564.00)
	Totals for Cusip				3,000,000.00	2,998,230.00	2,998,230.00	2,868,666.00	0.00	(129,564.00)
18600TAA0	CLEVELAND CLINIC FOUND	4.86%	01/01/2114	09/11/2014	970,000.00	970,000.00	940,574.08	920,126.48	0.00	(20,447.60)
	Totals for Cusip				970,000.00	970,000.00	940,574.08	920,126.48	0.00	(20,447.60)

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195869AL6	COLONIAL PIPELINE	6.38%	08/01/2037	06/18/2015	1,800,000.00	2,108,412.00	2,071,378.80	2,175,305.40	103,926.60	0.00
	Totals for Cusip				1,800,000.00	2,108,412.00	2,071,378.80	2,175,305.40	103,926.60	0.00
198280AB5	COLUMBIA PIPELINE GROUP	2.45%	06/01/2018	05/12/2016	720,000.00	719,878.18	719,878.18	723,518.64	3,640.46	0.00
	Totals for Cusip				720,000.00	719,878.18	719,878.18	723,518.64	3,640.46	0.00
20030NBR1	COMCAST CORP	2.75%	03/01/2023	02/16/2016	1,045,000.00	1,043,401.15	1,043,401.15	1,037,529.30	0.00	(5,871.85)
	Totals for Cusip				1,045,000.00	1,043,401.15	1,043,401.15	1,037,529.30	0.00	(5,871.85)
205887BJ0	CONAGRA FOODS INC	3.25%	09/15/2022	09/10/2012	0.00	0.00	0.00	0.00	0.00	0.00
	Totals for Cusip				0.00	0.00	0.00	0.00	0.00	0.00
20911FA6	CONSOLIDATED EDISON CO O	5.70%	06/15/2040	06/02/2010	2,330,000.00	2,318,676.20	2,729,767.42	2,821,410.98	91,643.56	0.00
	Totals for Cusip				2,330,000.00	2,318,676.20	2,729,767.42	2,821,410.98	91,643.56	0.00
21079VAA1	CONTINENTAL AIRLINES	4.75%	01/12/2021	11/17/2010	530,070.92	530,070.92	557,899.64	559,224.82	1,325.18	0.00
	Totals for Cusip				530,070.92	530,070.92	557,899.64	559,224.82	1,325.18	0.00
225433AR2	CRED SUIS GP FUN LTD	4.55%	04/17/2026	11/16/2016	2,050,000.00	2,049,460.23	2,049,460.23	2,129,078.75	79,618.52	0.00
	Totals for Cusip				2,050,000.00	2,049,460.23	2,049,460.23	2,129,078.75	79,618.52	0.00
22546QAL1	CREDIT SUISSE NEW YORK	1.38%	05/26/2017	05/22/2014	3,475,000.00	3,473,992.25	3,458,584.10	3,475,806.20	17,222.10	0.00
	Totals for Cusip				3,475,000.00	3,473,992.25	3,458,584.10	3,475,806.20	17,222.10	0.00
231021AJ5	CUMMINS INC	7.12%	03/01/2028	09/26/2013	1,235,000.00	1,607,537.75	1,618,158.75	1,602,364.34	0.00	(15,794.41)
	Totals for Cusip				1,235,000.00	1,607,537.75	1,618,158.75	1,602,364.34	0.00	(15,794.41)
233851BU7	DAIMLER FINANCE NA LLC	1.65%	05/18/2018	05/11/2015	2,250,000.00	2,247,120.00	2,218,279.50	2,245,837.50	27,558.00	0.00
	Totals for Cusip				2,250,000.00	2,247,120.00	2,218,279.50	2,245,837.50	27,558.00	0.00
233851BW3	DAIMLER FINANCE NA LLC	3.30%	05/19/2025	11/19/2015	2,335,000.00	2,285,381.25	2,263,931.94	2,312,371.52	48,439.58	0.00
	Totals for Cusip				2,335,000.00	2,285,381.25	2,263,931.94	2,312,371.52	48,439.58	0.00

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233851CK8	DAIMLER FINANCE NA LLC	2.20%	10/30/2021	10/26/2016	3,250,000.00	3,249,090.00	3,249,090.00	3,175,942.25	0.00	(73,147.75)
Totals for Cusip					3,250,000.00	3,249,090.00	3,249,090.00	3,175,942.25	0.00	(73,147.75)
235851AP7	DANAHER CORP	2.40%	09/15/2020	09/10/2015	955,000.00	952,679.35	954,970.40	957,012.19	2,041.79	0.00
Totals for Cusip					955,000.00	952,679.35	954,970.40	957,012.19	2,041.79	0.00
24422EQF9	DEERE JOHN CAPITAL CORP	5.50%	04/13/2017	09/12/2008	1,690,000.00	1,650,149.80	1,779,201.58	1,710,090.72	0.00	(69,110.86)
Totals for Cusip					1,690,000.00	1,650,149.80	1,779,201.58	1,710,090.72	0.00	(69,110.86)
24422ERM3	DEERE JOHN CAPITAL CORP	2.75%	03/15/2022	02/22/2012	420,000.00	419,265.00	417,627.84	421,352.40	3,724.56	0.00
Totals for Cusip					420,000.00	419,265.00	417,627.84	421,352.40	3,724.56	0.00
24422ERW1	DEERE JOHN CAPITAL CORP	1.20%	10/10/2017	09/04/2012	2,130,000.00	2,125,590.90	2,122,240.41	2,128,606.98	6,366.57	0.00
Totals for Cusip					2,130,000.00	2,125,590.90	2,122,240.41	2,128,606.98	6,366.57	0.00
24422ETF6	DEERE JOHN CAPITAL CORP	2.55%	01/08/2021	01/05/2016	2,000,000.00	1,997,940.00	1,997,940.00	2,008,350.00	10,410.00	0.00
Totals for Cusip					2,000,000.00	1,997,940.00	1,997,940.00	2,008,350.00	10,410.00	0.00
24668PAE7	DELHAIZE GROUP	5.70%	10/01/2040	03/21/2011	306,905.00	288,594.21	315,774.86	340,079.28	24,304.42	0.00
24668PAE7	DELHAIZE GROUP	5.70%	10/01/2040	03/21/2011	2,115,055.00	1,867,392.91	2,176,182.20	2,343,677.64	167,495.44	0.00
24668PAE7	DELHAIZE GROUP	5.70%	10/01/2040	03/21/2011	22,040.00	20,452.89	22,676.98	24,422.37	1,745.39	0.00
24668PAE7	DELHAIZE GROUP	5.70%	10/01/2040	12/07/2016	556,000.00	618,049.60	618,049.60	616,099.71	0.00	(1,949.89)
Totals for Cusip					3,000,000.00	2,794,489.61	3,132,683.64	3,324,279.00	193,545.25	(1,949.89)
24713GAD4	DELPHI AUTOMOTIVE PLC	4.40%	10/01/2046	09/15/2016	1,000,000.00	994,540.00	994,540.00	918,790.00	0.00	(75,750.00)
Totals for Cusip					1,000,000.00	994,540.00	994,540.00	918,790.00	0.00	(75,750.00)
247361ZH4	DELTA AIR LINES	4.95%	05/23/2019	11/15/2010	301,570.18	301,570.18	316,648.69	316,045.55	0.00	(603.14)
Totals for Cusip					301,570.18	301,570.18	316,648.69	316,045.55	0.00	(603.14)

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247367BH7	DELTA AIR LINES	6.82%	08/10/2022	04/17/2008	1,128,640.18	1,128,640.18	1,299,967.76	1,297,936.21	0.00	(2,031.55)
	Totals for Cusip				1,128,640.18	1,128,640.18	1,299,967.76	1,297,936.21	0.00	(2,031.55)
24736VAA0	DELTA AIR LINES	6.20%	07/02/2018	06/28/2010	134,532.68	134,532.68	144,118.14	141,595.65	0.00	(2,522.49)
	Totals for Cusip				134,532.68	134,532.68	144,118.14	141,595.65	0.00	(2,522.49)
250847EA4	DETROIT EDISON COMPANY	5.70%	10/01/2037	04/01/2014	3,110,000.00	3,685,598.80	3,725,409.91	3,846,973.59	121,563.68	0.00
	Totals for Cusip				3,110,000.00	3,685,598.80	3,725,409.91	3,846,973.59	121,563.68	0.00
25156PAC7	DEUTSCHE TELEKOM INT FIN	8.75%	06/15/2030	05/07/2014	360,000.00	528,105.60	499,118.40	529,241.40	30,123.00	0.00
25156PAC7	DEUTSCHE TELEKOM INT FIN	8.75%	06/15/2030	06/23/2014	773,000.00	1,128,100.74	1,071,718.12	1,136,398.90	64,680.78	0.00
	Totals for Cusip				1,133,000.00	1,656,206.34	1,570,836.52	1,665,640.30	94,803.78	0.00
25272KAA1	DIAMOND 1 FIN DIAMOND 2	3.48%	06/01/2019	05/17/2016	2,495,000.00	2,494,376.25	2,494,376.25	2,546,910.97	52,534.72	0.00
25272KAA1	DIAMOND 1 FIN DIAMOND 2	3.48%	06/01/2019	07/19/2016	1,000,000.00	1,028,330.00	1,028,330.00	1,020,806.00	0.00	(7,524.00)
	Totals for Cusip				3,495,000.00	3,522,706.25	3,522,706.25	3,567,716.97	52,534.72	(7,524.00)
25466AAD3	DISCOVER BANK	4.20%	08/08/2023	08/05/2013	725,000.00	722,187.00	740,633.18	755,327.48	14,694.30	0.00
	Totals for Cusip				725,000.00	722,187.00	740,633.18	755,327.48	14,694.30	0.00
257375AF2	DOMINION GAS HLDGS LLC	4.80%	11/01/2043	07/31/2014	185,000.00	184,554.39	176,930.49	191,695.71	14,765.22	0.00
	Totals for Cusip				185,000.00	184,554.39	176,930.49	191,695.71	14,765.22	0.00
25746UBU2	DOMINION RESOURCES INC	2.96%	07/01/2019	05/23/2016	800,000.00	800,792.00	800,792.00	809,925.60	9,133.60	0.00
	Totals for Cusip				800,000.00	800,792.00	800,792.00	809,925.60	9,133.60	0.00
260543BY8	DOW CHEMICAL CO/THE	9.40%	05/15/2039	05/07/2009	1,783,000.00	1,775,190.46	2,562,383.18	2,766,344.11	203,960.93	0.00
	Totals for Cusip				1,783,000.00	1,775,190.46	2,562,383.18	2,766,344.11	203,960.93	0.00
260543CE1	DOW CHEMICAL CO/THE	5.25%	11/15/2041	11/04/2011	450,000.00	449,392.50	438,643.80	486,189.90	47,546.10	0.00
	Totals for Cusip				450,000.00	449,392.50	438,643.80	486,189.90	47,546.10	0.00

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263534BT5	DU PONT E I DE NEMOURS & CO	6.00%	07/15/2018	07/23/2008	1,510,000.00	1,509,365.80	1,646,359.04	1,604,613.58	0.00	(41,745.46)
	Totals for Cusip				1,510,000.00	1,509,365.80	1,646,359.04	1,604,613.58	0.00	(41,745.46)
263534CC1	DU PONT E I DE NEMOURS & CO	4.90%	01/15/2041	04/28/2015	675,000.00	762,351.75	645,968.25	707,422.28	61,454.03	0.00
263534CC1	DU PONT E I DE NEMOURS & CO	4.90%	01/15/2041	05/20/2015	595,000.00	631,800.75	569,409.05	623,579.63	54,170.58	0.00
263534CC1	DU PONT E I DE NEMOURS & CO	4.90%	01/15/2041	05/06/2016	500,000.00	536,355.00	536,355.00	524,016.50	0.00	(12,338.50)
	Totals for Cusip				1,770,000.00	1,930,507.50	1,751,732.30	1,855,018.41	115,624.61	(12,338.50)
26441CAB1	DUKE ENERGY CORP	6.25%	06/15/2018	09/21/2016	1,750,000.00	1,891,190.00	1,891,190.00	1,859,756.50	0.00	(31,433.50)
	Totals for Cusip				1,750,000.00	1,891,190.00	1,891,190.00	1,859,756.50	0.00	(31,433.50)
26441YAO0	DUKE REALTY LP	6.50%	01/15/2018	09/06/2007	658,000.00	655,631.20	711,615.16	688,862.83	0.00	(22,752.33)
	Totals for Cusip				658,000.00	655,631.20	711,615.16	688,862.83	0.00	(22,752.33)
26442CAA2	DUKE ENERGY CAROLINAS	6.10%	06/01/2037	05/31/2007	1,571,000.00	1,570,795.77	1,899,684.62	1,933,143.78	33,459.16	0.00
	Totals for Cusip				1,571,000.00	1,570,795.77	1,899,684.62	1,933,143.78	33,459.16	0.00
26875PAM3	EOG RESOURCES INC	3.15%	04/01/2025	03/12/2015	530,000.00	529,994.70	501,290.43	520,037.59	18,747.16	0.00
	Totals for Cusip				530,000.00	529,994.70	501,290.43	520,037.59	18,747.16	0.00
26875PAP6	EOG RESOURCES INC	4.15%	01/15/2026	01/11/2016	1,120,000.00	1,118,364.80	1,118,364.80	1,172,074.40	53,709.60	0.00
	Totals for Cusip				1,120,000.00	1,118,364.80	1,118,364.80	1,172,074.40	53,709.60	0.00
26882PAR3	ERAC USA FINANCE CO	6.70%	06/01/2034	05/21/2014	560,000.00	702,553.60	660,500.40	679,149.52	18,649.12	0.00
	Totals for Cusip				560,000.00	702,553.60	660,500.40	679,149.52	18,649.12	0.00
26882PBB7	ERAC USA FINANCE CO	6.38%	10/15/2017	10/10/2007	700,000.00	698,775.00	751,706.90	725,301.50	0.00	(26,405.40)
26882PBB7	ERAC USA FINANCE CO	6.38%	10/15/2017	02/09/2010	1,915,000.00	2,096,925.00	2,056,455.31	1,984,217.68	0.00	(72,237.63)
	Totals for Cusip				2,615,000.00	2,795,700.00	2,808,162.21	2,709,519.18	0.00	(98,643.03)

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26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	10/10/2007	665,000.00	659,241.10	810,428.85	842,592.24	32,163.39	0.00
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	12/14/2007	135,000.00	119,086.20	164,523.15	171,052.56	6,529.41	0.00
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	12/02/2014	1,385,000.00	1,816,399.80	1,687,885.65	1,754,872.56	66,986.91	0.00
	Totals for Cusip				2,185,000.00	2,594,727.10	2,662,837.65	2,768,517.36	105,679.71	0.00
26884TAA0	ERAC USA FINANCE LLC	5.25%	10/01/2020	06/24/2010	2,880,000.00	2,862,230.40	3,155,460.48	3,138,333.12	0.00	(17,127.36)
	Totals for Cusip				2,880,000.00	2,862,230.40	3,155,460.48	3,138,333.12	0.00	(17,127.36)
26884TAE2	ERAC USA FINANCE LLC	5.62%	03/15/2042	12/17/2015	630,000.00	683,159.40	676,143.09	694,435.14	18,292.05	0.00
	Totals for Cusip				630,000.00	683,159.40	676,143.09	694,435.14	18,292.05	0.00
278865AM2	ECOLAB INC	5.50%	12/08/2041	12/05/2011	530,000.00	524,546.30	576,645.30	623,275.23	46,629.93	0.00
	Totals for Cusip				530,000.00	524,546.30	576,645.30	623,275.23	46,629.93	0.00
29103DAA4	EMERA US FINANCE LP	2.15%	06/15/2019	06/09/2016	1,250,000.00	1,249,537.50	1,249,537.50	1,247,933.75	0.00	(1,603.75)
	Totals for Cusip				1,250,000.00	1,249,537.50	1,249,537.50	1,247,933.75	0.00	(1,603.75)
29103DAK2	EMERA US FINANCE LP	4.75%	06/15/2046	06/09/2016	1,625,000.00	1,613,430.00	1,613,430.00	1,638,723.13	25,293.13	0.00
	Totals for Cusip				1,625,000.00	1,613,430.00	1,613,430.00	1,638,723.13	25,293.13	0.00
292480AG5	ENABLE MIDSTREAM PARTNERS LP	2.40%	05/15/2019	12/22/2015	460,000.00	459,755.98	408,698.04	451,627.08	42,929.04	0.00
	Totals for Cusip				460,000.00	459,755.98	408,698.04	451,627.08	42,929.04	0.00
29364DAU4	ENERGY ARKANSAS INC	3.50%	04/01/2026	01/05/2016	295,000.00	294,029.45	294,029.45	300,618.87	6,589.42	0.00
	Totals for Cusip				295,000.00	294,029.45	294,029.45	300,618.87	6,589.42	0.00
29364NAT5	ENERGY MISSISSIPPI	2.85%	06/01/2028	05/10/2016	800,000.00	799,744.00	799,744.00	759,648.80	0.00	(40,095.20)
	Totals for Cusip				800,000.00	799,744.00	799,744.00	759,648.80	0.00	(40,095.20)
29364WAK4	ENERGY LOUISIANA LLC	5.40%	11/01/2024	11/10/2009	1,560,000.00	1,554,664.80	1,781,200.20	1,794,858.00	13,657.80	0.00
	Totals for Cusip				1,560,000.00	1,554,664.80	1,781,200.20	1,794,858.00	13,657.80	0.00

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29379VAT0	ENTERPRISE PRODUCTS OPER	5.95%	02/01/2041	01/04/2011	400,000.00	397,268.00	367,415.60	451,560.00	84,144.40	0.00
29379VAT0	ENTERPRISE PRODUCTS OPER	5.95%	02/01/2041	01/05/2011	950,000.00	947,710.50	872,612.05	1,072,455.00	199,842.95	0.00
	Totals for Cusip				1,350,000.00	1,344,978.50	1,240,027.65	1,524,015.00	283,987.35	0.00
29379VBC6	ENTERPRISE PRODUCTS OPER	5.10%	02/15/2045	02/05/2014	1,590,000.00	1,587,535.50	1,331,844.42	1,676,891.91	345,047.49	0.00
	Totals for Cusip				1,590,000.00	1,587,535.50	1,331,844.42	1,676,891.91	345,047.49	0.00
29379VBD4	ENTERPRISE PRODUCTS OPER	2.55%	10/15/2019	10/02/2014	1,295,000.00	1,294,753.95	1,241,533.34	1,308,215.48	66,682.14	0.00
	Totals for Cusip				1,295,000.00	1,294,753.95	1,241,533.34	1,308,215.48	66,682.14	0.00
29379VBF9	ENTERPRISE PRODUCTS OPER	4.95%	10/15/2054	10/02/2014	250,000.00	245,890.00	195,571.25	242,282.00	46,710.75	0.00
29379VBF9	ENTERPRISE PRODUCTS OPER	4.95%	10/15/2054	10/22/2014	545,000.00	562,352.80	426,345.33	528,174.76	101,829.43	0.00
	Totals for Cusip				795,000.00	808,242.80	621,916.58	770,456.76	148,540.18	0.00
29379VB1	ENTERPRISE PRODUCTS OPER	4.90%	05/15/2046	04/04/2016	1,000,000.00	955,160.00	955,160.00	1,026,501.00	71,341.00	0.00
	Totals for Cusip				1,000,000.00	955,160.00	955,160.00	1,026,501.00	71,341.00	0.00
294429AK1	EQUIFAX INC	2.30%	06/01/2021	05/05/2016	610,000.00	609,707.20	609,707.20	597,798.17	0.00	(11,909.03)
	Totals for Cusip				610,000.00	609,707.20	609,707.20	597,798.17	0.00	(11,909.03)
30161MAE3	EXELON GENERATION CO LLC	6.20%	10/01/2017	09/25/2007	1,060,000.00	1,057,413.60	1,130,936.26	1,095,596.92	0.00	(35,339.34)
	Totals for Cusip				1,060,000.00	1,057,413.60	1,130,936.26	1,095,596.92	0.00	(35,339.34)
30161MAG8	EXELON GENERATION CO LLC	6.25%	10/01/2039	09/16/2009	1,285,000.00	1,283,239.55	1,299,894.44	1,293,822.81	0.00	(6,071.63)
30161MAG8	EXELON GENERATION CO LLC	6.25%	10/01/2039	04/07/2010	595,000.00	598,825.85	601,896.65	599,085.27	0.00	(2,811.38)
	Totals for Cusip				1,880,000.00	1,882,065.40	1,901,791.09	1,892,908.08	0.00	(8,883.01)
30219GAQ1	EXPRESS SCRIPTS HOLDING CO	3.00%	07/15/2023	06/29/2016	230,000.00	229,795.30	229,795.30	222,642.99	0.00	(7,152.31)
	Totals for Cusip				230,000.00	229,795.30	229,795.30	222,642.99	0.00	(7,152.31)

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30231GAF9	EXXON MOBIL CORPORATION	2.71%	03/06/2025	03/18/2015	750,000.00	757,110.00	733,380.75	730,100.25	0.00	(3,280.50)
	Totals for Cusip				750,000.00	757,110.00	733,380.75	730,100.25	0.00	(3,280.50)
302445AD3	FLIR SYSTEMS INC	3.12%	06/15/2021	06/01/2016	650,000.00	649,551.50	649,551.50	651,717.30	2,165.80	0.00
	Totals for Cusip				650,000.00	649,551.50	649,551.50	651,717.30	2,165.80	0.00
302491AQ8	FMC CORP	5.20%	12/15/2019	11/24/2009	765,000.00	762,437.25	822,414.02	824,283.68	1,869.66	0.00
	Totals for Cusip				765,000.00	762,437.25	822,414.02	824,283.68	1,869.66	0.00
313309AP1	FEDERAL EXPRESS	7.60%	07/01/2097	10/18/2013	650,000.00	814,508.50	849,378.40	814,407.10	0.00	(34,971.30)
	Totals for Cusip				650,000.00	814,508.50	849,378.40	814,407.10	0.00	(34,971.30)
3134A32M7	FREDDIE MAC	0.00%	09/15/2027	10/20/2011	3,594,000.00	1,969,188.54	2,424,314.73	2,524,346.53	100,031.80	0.00
	Totals for Cusip				3,594,000.00	1,969,188.54	2,424,314.73	2,524,346.53	100,031.80	0.00
3134A4AB0	FREDDIE MAC	0.00%	03/15/2031	03/07/2016	570,000.00	359,328.00	359,328.00	349,769.67	0.00	(9,558.33)
	Totals for Cusip				570,000.00	359,328.00	359,328.00	349,769.67	0.00	(9,558.33)
313586RC5	FANNIE MAE	0.00%	10/09/2019	01/29/2001	5,000,000.00	1,482,750.00	4,630,080.00	4,741,515.00	111,435.00	0.00
313586RC5	FANNIE MAE	0.00%	10/09/2019	01/29/2001	250,000.00	74,137.50	231,504.00	237,075.75	5,571.75	0.00
313586RC5	FANNIE MAE	0.00%	10/09/2019	01/29/2001	8,440,000.00	2,502,882.00	7,815,575.04	8,003,677.32	188,102.28	0.00
313586RC5	FANNIE MAE	0.00%	10/09/2019	01/29/2001	6,515,000.00	1,932,023.25	6,032,994.24	6,178,194.05	145,199.81	0.00
	Totals for Cusip				20,205,000.00	5,991,792.75	18,710,153.28	19,160,462.12	450,308.84	0.00
31358DDG6	FNMA	0.00%	01/15/2030	02/22/2000	29,150,000.00	3,827,978.00	17,970,246.25	18,698,150.90	727,904.65	0.00
31358DDG6	FNMA	0.00%	01/15/2030	05/24/2000	14,022,000.00	1,757,657.70	8,644,212.45	8,994,355.81	350,143.36	0.00
31358DDG6	FNMA	0.00%	01/15/2030	06/09/2016	1,884,000.00	1,298,678.88	1,298,678.88	1,208,484.26	0.00	(90,194.62)
	Totals for Cusip				45,056,000.00	6,884,314.58	27,913,137.58	28,900,990.97	1,078,048.01	(90,194.62)
31358DDR2	FNMA	0.00%	05/15/2030	05/01/2012	8,565,000.00	4,399,875.62	5,194,741.02	5,507,783.21	313,042.19	0.00

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31358DDR2	FNMA	0.00%	05/15/2030	03/07/2016	795,000.00	513,212.25	513,212.25	511,230.32	0.00	(1,981.93)
31358DDR2	FNMA	0.00%	05/15/2030	04/19/2016	4,045,000.00	2,682,765.35	2,682,765.35	2,601,165.57	0.00	(81,599.78)
31358DDR2	FNMA	0.00%	05/15/2030	06/09/2016	2,000,000.00	1,362,380.00	1,362,380.00	1,286,114.00	0.00	(76,266.00)
	Totals for Cusip				15,405,000.00	8,958,233.22	9,753,098.62	9,906,293.10	313,042.19	(159,847.71)
31358DDSO	FNMA	0.00%	11/15/2030	04/30/2010	16,645,000.00	5,688,245.66	9,928,243.15	10,382,451.91	454,208.76	0.00
	Totals for Cusip				16,645,000.00	5,688,245.66	9,928,243.15	10,382,451.91	454,208.76	0.00
31359YCW5	FNMA STRIP	0.00%	07/15/2027	05/02/2000	14,022,000.00	2,124,192.78	9,543,429.29	10,043,061.19	499,631.90	0.00
	Totals for Cusip				14,022,000.00	2,124,192.78	9,543,429.29	10,043,061.19	499,631.90	0.00
31359YCZ8	FNMA STRIP	0.00%	01/15/2029	05/02/2000	10,522,000.00	1,436,463.44	6,673,020.83	6,783,954.28	110,933.45	0.00
	Totals for Cusip				10,522,000.00	1,436,463.44	6,673,020.83	6,783,954.28	110,933.45	0.00
31359YDA2	FNMA STRIP	0.00%	07/15/2029	05/02/2000	14,022,000.00	1,849,081.14	8,765,713.08	9,195,515.42	429,802.34	0.00
	Totals for Cusip				14,022,000.00	1,849,081.14	8,765,713.08	9,195,515.42	429,802.34	0.00
31428XAW6	FEDEX CORPORATION	5.10%	01/15/2044	06/17/2014	1,250,000.00	1,331,275.00	1,295,152.50	1,356,295.00	61,142.50	0.00
	Totals for Cusip				1,250,000.00	1,331,275.00	1,295,152.50	1,356,295.00	61,142.50	0.00
31620MAL0	FIDELITY NATIONAL INFORMATION	1.45%	06/05/2017	05/27/2014	165,000.00	164,849.85	162,767.06	165,065.34	2,298.28	0.00
	Totals for Cusip				165,000.00	164,849.85	162,767.06	165,065.34	2,298.28	0.00
31620MAN6	FIDELITY NATIONAL INFORMATION	2.85%	10/15/2018	10/13/2015	700,000.00	699,706.00	702,471.70	712,175.10	9,703.40	0.00
	Totals for Cusip				700,000.00	699,706.00	702,471.70	712,175.10	9,703.40	0.00
31620MAP1	FIDELITY NATIONAL INFORMATION	3.62%	10/15/2020	10/13/2015	1,500,000.00	1,498,035.00	1,519,540.50	1,552,902.00	33,361.50	0.00
	Totals for Cusip				1,500,000.00	1,498,035.00	1,519,540.50	1,552,902.00	33,361.50	0.00
316773CF5	FIFTH THIRD BANCORP	5.45%	01/15/2017	05/16/2014	3,450,000.00	3,802,590.00	3,576,580.50	3,454,736.85	0.00	(121,843.65)

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Totals for Cusip					3,450,000.00	3,802,590.00	3,576,580.50	3,454,736.85	0.00	(121,843.65)
337738AM0	FISERV INC	3.50%	10/01/2022	09/18/2012	1,230,000.00	1,224,329.70	1,227,467.43	1,252,635.69	25,168.26	0.00
Totals for Cusip					1,230,000.00	1,224,329.70	1,227,467.43	1,252,635.69	25,168.26	0.00
337738AN8	FISERV INC	2.70%	06/01/2020	05/19/2015	1,810,000.00	1,806,959.20	1,794,980.62	1,818,740.49	23,759.87	0.00
Totals for Cusip					1,810,000.00	1,806,959.20	1,794,980.62	1,818,740.49	23,759.87	0.00
338915AM3	FLEETBOSTON FINANCIAL GROUP	6.70%	07/15/2028	10/23/2013	1,000,000.00	1,122,250.00	1,144,759.00	1,163,366.00	18,607.00	0.00
Totals for Cusip					1,000,000.00	1,122,250.00	1,144,759.00	1,163,366.00	18,607.00	0.00
341081E5	FLORIDA POWER & LIGHT	5.65%	02/01/2037	12/02/2013	1,040,000.00	1,185,631.20	1,248,968.24	1,260,268.88	11,300.64	0.00
Totals for Cusip					1,040,000.00	1,185,631.20	1,248,968.24	1,260,268.88	11,300.64	0.00
345370BW9	FORD MOTOR COMPANY	9.98%	02/15/2047	06/16/2014	700,000.00	1,098,594.00	971,504.10	1,031,232.30	59,728.20	0.00
345370BW9	FORD MOTOR COMPANY	9.98%	02/15/2047	08/14/2015	300,000.00	451,755.00	416,358.90	441,956.70	25,597.80	0.00
Totals for Cusip					1,000,000.00	1,550,349.00	1,387,863.00	1,473,189.00	85,326.00	0.00
345370BY5	FORD MOTOR COMPANY	6.62%	10/01/2028	09/02/2015	1,750,000.00	2,039,047.50	2,020,564.00	2,057,401.50	36,837.50	0.00
345370BY5	FORD MOTOR COMPANY	6.62%	10/01/2028	09/03/2015	1,265,000.00	1,475,369.50	1,460,579.12	1,487,207.37	26,628.25	0.00
345370BY5	FORD MOTOR COMPANY	6.62%	10/01/2028	04/20/2016	695,000.00	850,318.60	850,318.60	817,082.31	0.00	(33,236.29)
Totals for Cusip					3,710,000.00	4,364,735.60	4,331,461.72	4,361,691.18	63,465.75	(33,236.29)
345370BZ2	FORD MOTOR COMPANY	6.38%	02/01/2029	01/23/2013	1,250,000.00	1,447,912.50	1,408,007.50	1,425,841.25	17,833.75	0.00
345370BZ2	FORD MOTOR COMPANY	6.38%	02/01/2029	02/10/2015	730,000.00	897,958.40	822,276.38	832,691.29	10,414.91	0.00
345370BZ2	FORD MOTOR COMPANY	6.38%	02/01/2029	01/06/2016	52,000.00	58,404.84	58,404.84	59,315.00	910.16	0.00
Totals for Cusip					2,032,000.00	2,404,275.74	2,288,688.72	2,317,847.54	29,158.82	0.00
345370CR9	FORD MOTOR COMPANY	4.35%	12/08/2026	12/05/2016	2,000,000.00	2,000,000.00	2,000,000.00	2,020,996.00	20,996.00	0.00
Totals for Cusip					2,000,000.00	2,000,000.00	2,000,000.00	2,020,996.00	20,996.00	0.00

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345397XN8	FORD MOTOR CREDIT CO LLC	2.55%	10/05/2018	10/05/2015	1,580,000.00	1,580,000.00	1,568,780.42	1,588,885.92	20,105.50	0.00
Totals for Cusip					1,580,000.00	1,580,000.00	1,568,780.42	1,588,885.92	20,105.50	0.00
36164QMS4	GE CAPITAL INTL FUNDING	2.34%	11/15/2020	07/01/2016	513,869.20	514,158.25	514,158.25	513,624.08	0.00	(534.17)
36164QMS4	GE CAPITAL INTL FUNDING	2.34%	11/15/2020	07/01/2016	837,130.80	837,608.26	837,608.26	836,731.49	0.00	(876.77)
Totals for Cusip					1,351,000.00	1,351,766.51	1,351,766.51	1,350,355.57	0.00	(1,410.94)
369604BH5	GENERAL ELECTRIC CORP	4.50%	03/11/2044	03/06/2014	1,000,000.00	990,890.00	1,029,132.00	1,073,475.00	44,343.00	0.00
Totals for Cusip					1,000,000.00	990,890.00	1,029,132.00	1,073,475.00	44,343.00	0.00
369622SM8	GENERAL ELECTRIC CAPITAL CORP	5.30%	02/11/2021	02/08/2011	178,000.00	177,371.66	200,716.36	197,412.32	0.00	(3,304.04)
Totals for Cusip					178,000.00	177,371.66	200,716.36	197,412.32	0.00	(3,304.04)
36962G2T0	GENERAL ELECTRIC CAPITAL CORP	5.55%	05/04/2020	10/16/2014	290,000.00	338,891.10	327,997.54	320,371.41	0.00	(7,626.13)
Totals for Cusip					290,000.00	338,891.10	327,997.54	320,371.41	0.00	(7,626.13)
37045VAE0	GENERAL MOTORS COMPANY	4.88%	10/02/2023	12/17/2015	1,127,000.00	1,155,445.48	1,152,536.69	1,181,402.54	28,865.85	0.00
Totals for Cusip					1,127,000.00	1,155,445.48	1,152,536.69	1,181,402.54	28,865.85	0.00
37045VAF7	GENERAL MOTORS COMPANY	6.25%	10/02/2043	09/08/2015	260,000.00	282,513.40	274,699.36	287,424.54	12,725.18	0.00
37045VAF7	GENERAL MOTORS COMPANY	6.25%	10/02/2043	02/08/2016	240,000.00	237,206.40	237,206.40	265,314.96	28,108.56	0.00
37045VAF7	GENERAL MOTORS COMPANY	6.25%	10/02/2043	02/17/2016	250,000.00	241,480.00	241,480.00	276,369.75	34,889.75	0.00
37045VAF7	GENERAL MOTORS COMPANY	6.25%	10/02/2043	02/17/2016	250,000.00	239,447.50	239,447.50	276,369.75	36,922.25	0.00
Totals for Cusip					1,000,000.00	1,000,647.30	992,833.26	1,105,479.00	112,645.74	0.00
37045XAL0	GENERAL MOTORS FINL CO	4.25%	05/15/2023	06/25/2015	1,000,000.00	1,009,970.00	989,140.00	1,012,013.00	22,873.00	0.00
Totals for Cusip					1,000,000.00	1,009,970.00	989,140.00	1,012,013.00	22,873.00	0.00
37045XBB1	GENERAL MOTORS FINL CO	3.10%	01/15/2019	10/07/2015	2,520,000.00	2,518,840.80	2,516,338.44	2,546,744.76	30,406.32	0.00

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Totals for Cusip					2,520,000.00	2,518,840.80	2,516,338.44	2,546,744.76	30,406.32	0.00
373298BN7	GEORGIA PACIFIC CORP	7.38%	12/01/2025	12/20/2011	1,000,000.00	1,238,950.00	1,239,036.00	1,256,380.00	17,344.00	0.00
373298BN7	GEORGIA PACIFIC CORP	7.38%	12/01/2025	12/20/2012	1,000,000.00	1,362,270.00	1,239,036.00	1,256,380.00	17,344.00	0.00
Totals for Cusip					2,000,000.00	2,601,220.00	2,478,072.00	2,512,760.00	34,688.00	0.00
373334GE5	GEORGIA POWER COMPANY	5.70%	06/01/2017	06/04/2007	720,000.00	718,444.80	759,986.64	733,059.36	0.00	(26,927.28)
Totals for Cusip					720,000.00	718,444.80	759,986.64	733,059.36	0.00	(26,927.28)
375558AX1	GILEAD SCIENCES INC	4.80%	04/01/2044	03/04/2014	1,360,000.00	1,357,361.60	1,365,355.68	1,412,177.76	46,822.08	0.00
Totals for Cusip					1,360,000.00	1,357,361.60	1,365,355.68	1,412,177.76	46,822.08	0.00
375558AY9	GILEAD SCIENCES INC	2.35%	02/01/2020	11/12/2014	315,000.00	314,281.80	315,211.68	316,636.74	1,425.06	0.00
Totals for Cusip					315,000.00	314,281.80	315,211.68	316,636.74	1,425.06	0.00
375558BA0	GILEAD SCIENCES INC	4.50%	02/01/2045	10/14/2016	725,000.00	771,914.75	771,914.75	724,390.28	0.00	(47,524.47)
Totals for Cusip					725,000.00	771,914.75	771,914.75	724,390.28	0.00	(47,524.47)
375558BK8	GILEAD SCIENCES INC	4.15%	03/01/2047	10/12/2016	995,000.00	1,006,094.25	1,006,094.25	945,053.99	0.00	(61,040.26)
Totals for Cusip					995,000.00	1,006,094.25	1,006,094.25	945,053.99	0.00	(61,040.26)
377372AE7	GLAXOSMITHKLINE CAP INC	6.38%	05/15/2038	05/06/2008	1,375,000.00	1,370,792.50	1,755,887.38	1,808,474.25	52,586.87	0.00
Totals for Cusip					1,375,000.00	1,370,792.50	1,755,887.38	1,808,474.25	52,586.87	0.00
38141GFD1	GOLDMAN SACHS GROUP INC	6.75%	10/01/2037	08/06/2009	1,005,000.00	999,120.75	1,174,780.68	1,241,021.24	66,240.56	0.00
38141GFD1	GOLDMAN SACHS GROUP INC	6.75%	10/01/2037	09/24/2009	895,000.00	933,162.80	1,046,197.72	1,105,188.07	58,990.35	0.00
38141GFD1	GOLDMAN SACHS GROUP INC	6.75%	10/01/2037	03/14/2012	495,000.00	478,699.65	578,623.32	611,249.27	32,625.95	0.00
38141GFD1	GOLDMAN SACHS GROUP INC	6.75%	10/01/2037	12/09/2013	105,000.00	115,594.50	122,738.28	129,658.94	6,920.66	0.00
Totals for Cusip					2,500,000.00	2,526,577.70	2,922,340.00	3,087,117.52	164,777.52	0.00
38141GGM0	GOLDMAN SACHS GROUP INC	6.25%	02/01/2041	01/21/2011	410,000.00	408,454.30	489,048.82	508,222.47	19,173.65	0.00

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38141GGM0	GOLDMAN SACHS GROUP INC	6.25%	02/01/2041	01/25/2011	640,000.00	654,387.20	763,393.28	793,322.88	29,929.60	0.00
	Totals for Cusip				1,050,000.00	1,062,841.50	1,252,442.10	1,301,545.35	49,103.25	0.00
38141GVR2	GOLDMAN SACHS GROUP INC	4.25%	10/21/2025	10/16/2015	765,000.00	759,645.00	759,153.11	777,118.37	17,965.26	0.00
	Totals for Cusip				765,000.00	759,645.00	759,153.11	777,118.37	17,965.26	0.00
38145XAA1	GOLDMAN SACHS GROUP INC	2.62%	01/31/2019	01/28/2014	725,000.00	722,709.00	730,183.75	732,795.20	2,611.45	0.00
	Totals for Cusip				725,000.00	722,709.00	730,183.75	732,795.20	2,611.45	0.00
38148LAC0	GOLDMAN SACHS GROUP INC	3.50%	01/23/2025	06/23/2016	1,060,000.00	1,080,436.80	1,080,436.80	1,045,900.94	0.00	(34,535.86)
	Totals for Cusip				1,060,000.00	1,080,436.80	1,080,436.80	1,045,900.94	0.00	(34,535.86)
38148LAF3	GOLDMAN SACHS GROUP INC	5.15%	05/22/2045	05/19/2015	880,000.00	874,280.00	854,819.68	925,460.80	70,641.12	0.00
38148LAF3	GOLDMAN SACHS GROUP INC	5.15%	05/22/2045	08/24/2016	635,000.00	705,199.25	705,199.25	667,804.10	0.00	(37,395.15)
	Totals for Cusip				1,515,000.00	1,579,479.25	1,560,018.93	1,593,264.90	70,641.12	(37,395.15)
41283LAB1	HARLEY-DAVIDSON FINL SER	2.70%	03/15/2017	01/26/2012	250,000.00	249,945.00	253,329.00	250,584.00	0.00	(2,745.00)
	Totals for Cusip				250,000.00	249,945.00	253,329.00	250,584.00	0.00	(2,745.00)
41283LAD7	HARLEY-DAVIDSON FINL SER	2.40%	09/15/2019	09/11/2014	1,850,000.00	1,842,914.50	1,841,277.25	1,861,353.45	20,076.20	0.00
	Totals for Cusip				1,850,000.00	1,842,914.50	1,841,277.25	1,861,353.45	20,076.20	0.00
41283LAG0	HARLEY-DAVIDSON FINL SER	2.25%	01/15/2019	01/05/2016	1,085,000.00	1,084,869.80	1,084,869.80	1,089,666.59	4,796.79	0.00
	Totals for Cusip				1,085,000.00	1,084,869.80	1,084,869.80	1,089,666.59	4,796.79	0.00
413875AP0	HARRIS CORP	2.00%	04/27/2018	04/22/2015	185,000.00	185,000.00	182,921.71	185,112.67	2,190.96	0.00
	Totals for Cusip				185,000.00	185,000.00	182,921.71	185,112.67	2,190.96	0.00
413875AQ8	HARRIS CORP	2.70%	04/27/2020	04/22/2015	685,000.00	685,000.00	672,030.90	684,246.50	12,215.60	0.00
	Totals for Cusip				685,000.00	685,000.00	672,030.90	684,246.50	12,215.60	0.00
	Totals for Cusip				685,000.00	685,000.00	672,030.90	684,246.50	12,215.60	0.00

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413875AR6	HARRIS CORP	3.83%	04/27/2025	04/22/2015	280,000.00	280,000.00	275,780.12	284,443.04	8,662.92	0.00
	Totals for Cusip				280,000.00	280,000.00	275,780.12	284,443.04	8,662.92	0.00
416515BB9	HARTFORD FINANCIAL SERVICES	4.30%	04/15/2043	04/15/2013	205,000.00	203,360.00	190,798.83	189,894.37	0.00	(904.46)
	Totals for Cusip				205,000.00	203,360.00	190,798.83	189,894.37	0.00	(904.46)
42217KBF2	WELLTOWER INC	4.00%	06/01/2025	05/20/2015	355,000.00	354,737.30	349,201.43	362,806.81	13,605.38	0.00
	Totals for Cusip				355,000.00	354,737.30	349,201.43	362,806.81	13,605.38	0.00
42307TAG3	HEINZ H J FINANCE	6.75%	03/15/2032	04/05/2016	500,000.00	630,845.00	630,845.00	605,955.50	0.00	(24,889.50)
42307TAG3	HEINZ H J FINANCE	6.75%	03/15/2032	06/22/2016	700,000.00	891,254.00	891,254.00	848,337.70	0.00	(42,916.30)
	Totals for Cusip				1,200,000.00	1,522,099.00	1,522,099.00	1,454,293.20	0.00	(67,805.80)
437076AS1	HOME DEPOT INC	5.88%	12/16/2036	05/05/2016	1,000,000.00	1,305,240.00	1,305,240.00	1,263,362.00	0.00	(41,878.00)
	Totals for Cusip				1,000,000.00	1,305,240.00	1,305,240.00	1,263,362.00	0.00	(41,878.00)
437076BH4	HOME DEPOT INC	4.25%	04/01/2046	07/10/2015	2,310,000.00	2,221,111.20	2,361,492.21	2,425,178.91	63,686.70	0.00
	Totals for Cusip				2,310,000.00	2,221,111.20	2,361,492.21	2,425,178.91	63,686.70	0.00
437076BP6	HOME DEPOT INC	3.50%	09/15/2056	09/06/2016	450,000.00	441,436.50	441,436.50	393,907.05	0.00	(47,529.45)
	Totals for Cusip				450,000.00	441,436.50	441,436.50	393,907.05	0.00	(47,529.45)
438516BJ4	HONEYWELL INTERNATIONAL INC	1.40%	10/30/2019	10/24/2016	6,375,000.00	6,369,963.75	6,369,963.75	6,316,050.38	0.00	(53,913.37)
	Totals for Cusip				6,375,000.00	6,369,963.75	6,369,963.75	6,316,050.38	0.00	(53,913.37)
438516BL9	HONEYWELL INTERNATIONAL INC	2.50%	11/01/2026	10/27/2016	2,600,000.00	2,560,298.00	2,560,298.00	2,461,004.00	0.00	(99,294.00)
	Totals for Cusip				2,600,000.00	2,560,298.00	2,560,298.00	2,461,004.00	0.00	(99,294.00)
448814DB6	HYDRO QUEBEC	8.62%	06/15/2029	11/26/2014	620,000.00	953,206.60	930,993.86	892,424.90	0.00	(38,568.96)
448814DB6	HYDRO QUEBEC	8.62%	06/15/2029	01/28/2015	110,000.00	176,335.50	165,176.33	158,333.45	0.00	(6,842.88)
	Totals for Cusip				730,000.00	1,129,542.10	1,096,170.19	1,050,758.35	0.00	(45,411.84)

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448814DF7	HYDRO QUEBEC	9.38%	04/15/2030	12/10/2014	495,000.00	816,453.00	804,115.13	764,810.64	0.00	(39,304.49)
448814DF7	HYDRO QUEBEC	9.38%	04/15/2030	12/19/2014	190,000.00	312,806.50	308,650.25	293,563.68	0.00	(15,086.57)
	Totals for Cusip				685,000.00	1,129,259.50	1,112,765.38	1,058,374.32	0.00	(54,391.06)
448814DX8	HYDRO QUEBEC	8.40%	01/15/2022	04/27/2010	3,050,000.00	4,066,138.00	3,939,578.25	3,812,530.50	0.00	(127,047.75)
	Totals for Cusip				3,050,000.00	4,066,138.00	3,939,578.25	3,812,530.50	0.00	(127,047.75)
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	08/22/2013	2,075,000.00	2,768,631.00	2,792,576.50	2,728,068.90	0.00	(64,507.60)
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	07/11/2014	255,000.00	353,677.35	343,184.10	335,256.66	0.00	(7,927.44)
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	12/19/2014	268,000.00	378,887.68	360,679.76	352,348.18	0.00	(8,331.58)
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	07/01/2016	1,011,000.00	1,429,402.35	1,429,402.35	1,329,194.05	0.00	(100,208.30)
	Totals for Cusip				3,609,000.00	4,930,598.38	4,925,842.71	4,744,867.79	0.00	(180,974.92)
452308AX7	ILLINOIS TOOL WORKS INC	2.65%	11/15/2026	10/31/2016	2,500,000.00	2,492,125.00	2,492,125.00	2,389,797.50	0.00	(102,327.50)
	Totals for Cusip				2,500,000.00	2,492,125.00	2,492,125.00	2,389,797.50	0.00	(102,327.50)
45687AAA0	INGERSOLL-RAND GL HLD CO	6.88%	08/15/2018	08/12/2008	1,500,000.00	1,497,855.00	1,655,701.50	1,620,418.50	0.00	(35,283.00)
45687AAA0	INGERSOLL-RAND GL HLD CO	6.88%	08/15/2018	07/23/2010	940,000.00	1,107,996.80	1,037,572.94	1,015,462.26	0.00	(22,110.68)
45687AAA0	INGERSOLL-RAND GL HLD CO	6.88%	08/15/2018	09/07/2011	550,000.00	676,984.00	607,090.55	594,153.45	0.00	(12,937.10)
	Totals for Cusip				2,990,000.00	3,282,835.80	3,300,364.99	3,230,034.21	0.00	(70,330.78)
45687AAG7	INGERSOLL-RAND GL HLD CO	5.75%	06/15/2043	06/10/2014	275,000.00	273,880.72	299,696.38	325,402.55	25,706.17	0.00
45687AAG7	INGERSOLL-RAND GL HLD CO	5.75%	06/15/2043	06/10/2014	325,000.00	329,373.02	354,186.63	384,566.65	30,380.02	0.00
45687AAG7	INGERSOLL-RAND GL HLD CO	5.75%	06/15/2043	06/10/2014	400,000.00	402,080.21	435,922.00	473,312.80	37,390.80	0.00
	Totals for Cusip				1,000,000.00	1,005,333.95	1,089,805.01	1,183,282.00	93,476.99	0.00
45687AAL6	INGERSOLL-RAND GL HLD CO	2.88%	01/15/2019	06/10/2014	125,000.00	124,842.76	126,253.00	127,238.13	985.13	0.00

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45687AAL6	INGERSOLL-RAND GL HLD CO	2.88%	01/15/2019	06/10/2014	2,500,000.00	2,546,232.47	2,525,060.00	2,544,762.50	19,702.50	0.00
	Totals for Cusip				2,625,000.00	2,671,075.23	2,651,313.00	2,672,000.63	20,687.63	0.00
45818QAD1	INTERAMER DEV BK	6.75%	07/15/2027	01/04/2007	2,000,000.00	2,383,080.00	2,758,170.00	2,600,752.00	0.00	(157,418.00)
	Totals for Cusip				2,000,000.00	2,383,080.00	2,758,170.00	2,600,752.00	0.00	(157,418.00)
460146CH4	INTERNATIONAL PAPER COMPANY	6.00%	11/15/2041	11/08/2011	760,000.00	759,893.60	797,033.28	853,489.12	56,455.84	0.00
	Totals for Cusip				760,000.00	759,893.60	797,033.28	853,489.12	56,455.84	0.00
461070AN4	INTERSTATE P&L CO	3.70%	09/15/2046	09/12/2016	705,000.00	700,065.00	700,065.00	648,573.92	0.00	(51,491.08)
	Totals for Cusip				705,000.00	700,065.00	700,065.00	648,573.92	0.00	(51,491.08)
465139JH7	AID-ISRAEL	0.00%	11/01/2024	05/22/2009	4,000,000.00	1,774,960.00	3,085,956.00	3,194,416.00	108,460.00	0.00
	Totals for Cusip				4,000,000.00	1,774,960.00	3,085,956.00	3,194,416.00	108,460.00	0.00
46513EFF4	AID ISRAEL	5.50%	09/18/2023	01/08/2010	1,040,000.00	1,128,223.20	1,246,117.60	1,230,918.00	0.00	(15,199.60)
46513EFF4	AID ISRAEL	5.50%	09/18/2023	04/20/2015	2,050,000.00	2,576,882.80	2,456,289.50	2,426,328.75	0.00	(29,960.75)
	Totals for Cusip				3,090,000.00	3,705,106.00	3,702,407.10	3,657,246.75	0.00	(45,160.35)
46513EFG2	AID ISRAEL	5.50%	09/18/2033	06/14/2012	10,000,000.00	13,536,000.00	12,912,270.00	12,948,040.00	35,770.00	0.00
	Totals for Cusip				10,000,000.00	13,536,000.00	12,912,270.00	12,948,040.00	35,770.00	0.00
46513EGV8	AID ISRAEL	5.50%	12/04/2023	09/14/2011	450,000.00	575,689.91	541,188.45	535,335.30	0.00	(5,853.15)
46513EGV8	AID ISRAEL	5.50%	12/04/2023	07/20/2016	19,436,000.00	24,525,739.53	24,525,739.53	23,121,726.42	0.00	(1,404,013.11)
	Totals for Cusip				19,886,000.00	25,101,429.44	25,066,927.98	23,657,061.72	0.00	(1,409,866.26)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	11/14/2013	970,000.00	1,155,087.64	1,173,048.16	1,162,786.53	0.00	(10,261.63)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	06/28/2016	2,420,000.00	3,100,697.60	3,100,697.60	2,900,972.58	0.00	(199,725.02)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	07/13/2016	1,850,000.00	2,366,335.00	2,366,335.00	2,217,685.65	0.00	(148,649.35)
	Totals for Cusip				5,240,000.00	6,622,120.24	6,640,080.76	6,281,444.76	0.00	(358,636.00)

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46625HJB7	JP MORGAN CHASE & CO	5.60%	07/15/2041	07/14/2011	1,545,000.00	1,538,341.05	1,783,348.70	1,847,509.46	64,160.76	0.00
46625HJB7	JP MORGAN CHASE & CO	5.60%	07/15/2041	07/20/2011	1,000,000.00	995,830.00	1,154,271.00	1,195,799.00	41,528.00	0.00
	Totals for Cusip				2,545,000.00	2,534,171.05	2,937,619.70	3,043,308.46	105,688.76	0.00
46625HJY7	JP MORGAN CHASE & CO	3.88%	09/10/2024	09/03/2014	1,250,000.00	1,243,437.50	1,243,430.00	1,264,796.25	21,366.25	0.00
	Totals for Cusip				1,250,000.00	1,243,437.50	1,243,430.00	1,264,796.25	21,366.25	0.00
476556DC6	JERSEY CENTRAL POWER AND LIGHT	4.30%	01/15/2026	08/11/2015	1,750,000.00	1,744,400.00	1,760,706.50	1,811,691.00	50,984.50	0.00
	Totals for Cusip				1,750,000.00	1,744,400.00	1,760,706.50	1,811,691.00	50,984.50	0.00
478160BJ2	JOHNSON & JOHNSON	4.38%	12/05/2033	11/18/2014	1,000,000.00	1,091,240.00	1,102,981.00	1,099,463.00	0.00	(3,518.00)
478160BJ2	JOHNSON & JOHNSON	4.38%	12/05/2033	08/31/2016	520,000.00	637,338.00	637,338.00	571,720.76	0.00	(65,617.24)
	Totals for Cusip				1,520,000.00	1,728,578.00	1,740,319.00	1,671,183.76	0.00	(69,135.24)
478160BY9	JOHNSON & JOHNSON	2.45%	03/01/2026	02/25/2016	2,630,000.00	2,626,291.70	2,626,291.70	2,515,416.16	0.00	(110,875.54)
	Totals for Cusip				2,630,000.00	2,626,291.70	2,626,291.70	2,515,416.16	0.00	(110,875.54)
478375AJ7	JOHNSON CONTROLS INTL PL	5.70%	03/01/2041	12/23/2016	250,000.00	279,062.50	279,062.50	283,413.25	4,350.75	0.00
	Totals for Cusip				250,000.00	279,062.50	279,062.50	283,413.25	4,350.75	0.00
478375AL2	JOHNSON CONTROLS INTL PL	4.62%	07/02/2044	12/09/2016	2,500,000.00	2,449,762.50	2,449,762.50	2,481,775.00	32,012.50	0.00
	Totals for Cusip				2,500,000.00	2,449,762.50	2,449,762.50	2,481,775.00	32,012.50	0.00
478375AN8	JOHNSON CONTROLS INTL PL	4.95%	07/02/2064	12/09/2016	1,150,000.00	1,082,890.60	1,082,890.60	1,072,444.00	0.00	(10,446.60)
	Totals for Cusip				1,150,000.00	1,082,890.60	1,082,890.60	1,072,444.00	0.00	(10,446.60)
478375AS7	JOHNSON CONTROLS INTL PL	5.12%	09/14/2045	12/09/2016	1,480,000.00	1,560,563.80	1,560,563.80	1,574,637.12	14,073.32	0.00
	Totals for Cusip				1,480,000.00	1,560,563.80	1,560,563.80	1,574,637.12	14,073.32	0.00
485134BM1	GREAT PLAINS ENERGY INC	5.30%	10/01/2041	12/20/2011	250,000.00	272,772.50	271,617.25	267,079.25	0.00	(4,538.00)

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485134BM1	GREAT PLAINS ENERGY INC	5.30%	10/01/2041	12/20/2011	310,000.00	337,872.10	336,805.39	331,178.27	0.00	(5,627.12)
	Totals for Cusip				560,000.00	610,644.60	608,422.64	598,257.52	0.00	(10,165.12)
485170AQ7	KANSAS CITY SOUTHERN	4.30%	05/15/2043	07/25/2016	825,000.00	761,824.23	761,824.23	761,015.48	0.00	(808.75)
	Totals for Cusip				825,000.00	761,824.23	761,824.23	761,015.48	0.00	(808.75)
485170AS3	KANSAS CITY SOUTHERN	4.95%	08/15/2045	07/25/2016	1,250,000.00	1,237,579.32	1,237,579.32	1,268,373.75	30,794.43	0.00
	Totals for Cusip				1,250,000.00	1,237,579.32	1,237,579.32	1,268,373.75	30,794.43	0.00
492386AU1	KERR MCGEE CORPORATION	6.95%	07/01/2024	03/17/2010	1,500,000.00	1,700,865.00	1,611,456.00	1,769,689.50	158,233.50	0.00
	Totals for Cusip				1,500,000.00	1,700,865.00	1,611,456.00	1,769,689.50	158,233.50	0.00
49326EED1	KEYCORP	5.10%	03/24/2021	03/21/2011	925,000.00	924,139.75	1,010,975.98	1,011,518.95	542.97	0.00
	Totals for Cusip				925,000.00	924,139.75	1,010,975.98	1,011,518.95	542.97	0.00
494368BV4	KIMBERLY CLARK CORP	3.20%	07/30/2046	07/26/2016	1,900,000.00	1,895,630.00	1,895,630.00	1,652,133.60	0.00	(243,496.40)
	Totals for Cusip				1,900,000.00	1,895,630.00	1,895,630.00	1,652,133.60	0.00	(243,496.40)
494386AC9	KIMBERLY CLARK DE MEXICO SAB D	3.25%	03/12/2025	03/05/2015	1,000,000.00	994,590.00	963,396.00	947,819.00	0.00	(15,577.00)
	Totals for Cusip				1,000,000.00	994,590.00	963,396.00	947,819.00	0.00	(15,577.00)
494550AQ9	KINDER MORGAN ENERGY PARTNERS	7.30%	08/15/2033	10/01/2009	1,775,000.00	1,907,841.00	1,626,205.30	2,083,038.83	456,833.53	0.00
	Totals for Cusip				1,775,000.00	1,907,841.00	1,626,205.30	2,083,038.83	456,833.53	0.00
500472AB1	KONINKLIJKE PHILIPS	5.75%	03/11/2018	10/29/2014	1,500,000.00	1,683,345.00	1,605,174.00	1,572,040.50	0.00	(33,133.50)
	Totals for Cusip				1,500,000.00	1,683,345.00	1,605,174.00	1,572,040.50	0.00	(33,133.50)
500472AC9	KONINKLIJKE PHILIPS	6.88%	03/11/2038	09/20/2013	1,250,000.00	1,506,387.50	1,449,235.00	1,545,641.25	96,406.25	0.00
500472AC9	KONINKLIJKE PHILIPS	6.88%	03/11/2038	09/17/2015	500,000.00	581,200.00	579,694.00	618,256.50	38,562.50	0.00
	Totals for Cusip				1,750,000.00	2,087,587.50	2,028,929.00	2,163,897.75	134,968.75	0.00
50076QAR7	KRAFT FOODS INC	6.88%	01/26/2039	09/02/2015	450,000.00	548,554.50	533,340.00	565,358.85	32,018.85	0.00

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50076QAR7	KRAFT FOODS INC	6.88%	01/26/2039	09/25/2015	550,000.00	677,462.50	651,860.00	690,994.15	39,134.15	0.00
Totals for Cusip					1,000,000.00	1,226,017.00	1,185,200.00	1,256,353.00	71,153.00	0.00
50077LAG1	KRAFT HEINZ FOODS CO	2.00%	07/02/2018	08/16/2016	1,400,000.00	1,398,213.92	1,398,213.92	1,400,315.00	2,101.08	0.00
Totals for Cusip					1,400,000.00	1,398,213.92	1,398,213.92	1,400,315.00	2,101.08	0.00
50077LAH9	KRAFT HEINZ FOODS CO	2.80%	07/02/2020	08/16/2016	1,265,000.00	1,262,714.97	1,262,714.97	1,277,020.03	14,305.06	0.00
Totals for Cusip					1,265,000.00	1,262,714.97	1,262,714.97	1,277,020.03	14,305.06	0.00
501044BT7	KROGER CO	7.70%	06/01/2029	05/31/2016	1,755,000.00	2,414,774.70	2,414,774.70	2,329,218.45	0.00	(85,556.25)
501044BT7	KROGER CO	7.70%	06/01/2029	12/02/2016	108,000.00	142,160.40	142,160.40	143,336.52	1,176.12	0.00
Totals for Cusip					1,863,000.00	2,556,935.10	2,556,935.10	2,472,554.97	1,176.12	(85,556.25)
50540RAK8	LABORATORY CORP OF AMER	2.20%	08/23/2017	08/20/2012	1,205,000.00	1,202,505.65	1,209,242.81	1,210,616.51	1,373.70	0.00
Totals for Cusip					1,205,000.00	1,202,505.65	1,209,242.81	1,210,616.51	1,373.70	0.00
50540RAP7	LABORATORY CORP OF AMER	3.20%	02/01/2022	01/21/2015	115,000.00	115,538.20	112,864.11	115,955.31	3,091.20	0.00
Totals for Cusip					115,000.00	115,538.20	112,864.11	115,955.31	3,091.20	0.00
50540RAQ5	LABORATORY CORP OF AMER	3.60%	02/01/2025	01/21/2015	2,500,000.00	2,496,250.00	2,412,337.50	2,489,052.50	76,715.00	0.00
Totals for Cusip					2,500,000.00	2,496,250.00	2,412,337.50	2,489,052.50	76,715.00	0.00
525ESC6X2	LEHMAN BROTHERS HOLDINGS	0.00%	09/26/2014	09/19/2007	1,155,000.00	673,203.56	46,632.66	68,491.50	21,858.84	0.00
Totals for Cusip					1,155,000.00	673,203.56	46,632.66	68,491.50	21,858.84	0.00
525ESC6Y0	LEHMAN BROTHERS HOLDINGS	0.00%	09/27/2027	09/19/2007	1,465,000.00	850,197.61	57,947.75	87,167.50	29,219.75	0.00
Totals for Cusip					1,465,000.00	850,197.61	57,947.75	87,167.50	29,219.75	0.00
526107AD9	LENNOX INTERNATIONAL INC	3.00%	11/15/2023	10/25/2016	1,610,000.00	1,609,082.30	1,609,082.30	1,563,144.17	0.00	(45,938.13)
Totals for Cusip					1,610,000.00	1,609,082.30	1,609,082.30	1,563,144.17	0.00	(45,938.13)

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53079EAZ7	LIBERTY MUTUAL GROUP	6.50%	05/01/2042	05/01/2012	1,270,000.00	1,267,015.50	1,443,691.55	1,505,752.64	62,061.09	0.00
53079EAZ7	LIBERTY MUTUAL GROUP	6.50%	05/01/2042	08/14/2012	1,095,000.00	1,161,039.45	1,244,757.68	1,298,267.04	53,509.36	0.00
53079EAZ7	LIBERTY MUTUAL GROUP	6.50%	05/01/2042	04/29/2015	1,874,000.00	2,316,976.12	2,130,297.61	2,221,874.37	91,576.76	0.00
	Totals for Cusip				4,239,000.00	4,745,031.07	4,818,746.84	5,025,894.05	207,147.21	0.00
53079EBE3	LIBERTY MUTUAL GROUP	4.25%	06/15/2023	06/13/2013	200,000.00	198,730.00	203,213.60	209,395.00	6,181.40	0.00
	Totals for Cusip				200,000.00	198,730.00	203,213.60	209,395.00	6,181.40	0.00
53079EBF0	LIBERTY MUTUAL GROUP	4.85%	08/01/2044	10/28/2014	525,000.00	524,627.25	486,167.85	517,749.23	31,581.38	0.00
	Totals for Cusip				525,000.00	524,627.25	486,167.85	517,749.23	31,581.38	0.00
534187AW9	LINCOLN NATIONAL CORP	6.30%	10/09/2037	10/03/2007	1,925,000.00	1,914,970.75	2,263,286.02	2,267,266.93	3,980.91	0.00
	Totals for Cusip				1,925,000.00	1,914,970.75	2,263,286.02	2,267,266.93	3,980.91	0.00
534187AX7	LINCOLN NATIONAL CORP	8.75%	07/01/2019	06/17/2009	424,000.00	419,899.92	509,230.36	487,846.77	0.00	(21,383.59)
	Totals for Cusip				424,000.00	419,899.92	509,230.36	487,846.77	0.00	(21,383.59)
538021AC0	LITTON INDUSTRIES INC	7.75%	03/15/2026	07/26/2010	805,000.00	1,058,124.20	1,053,881.05	1,058,214.36	4,333.31	0.00
538021AC0	LITTON INDUSTRIES INC	7.75%	03/15/2026	08/26/2011	200,000.00	270,690.00	261,833.80	262,910.40	1,076.60	0.00
	Totals for Cusip				1,005,000.00	1,328,814.20	1,315,714.85	1,321,124.76	5,409.91	0.00
53944VAG4	LLOYDS BANK PLC	1.75%	05/14/2018	05/11/2015	4,800,000.00	4,795,392.00	4,789,636.80	4,793,606.40	3,969.60	0.00
	Totals for Cusip				4,800,000.00	4,795,392.00	4,789,636.80	4,793,606.40	3,969.60	0.00
548661AH0	LOWES COS INC	6.88%	02/15/2028	03/30/2016	1,000,000.00	1,325,670.00	1,325,670.00	1,307,017.00	0.00	(18,653.00)
	Totals for Cusip				1,000,000.00	1,325,670.00	1,325,670.00	1,307,017.00	0.00	(18,653.00)
549271AG9	LUBRIZOL CORP	8.88%	02/01/2019	09/15/2009	1,455,000.00	1,790,552.10	1,737,870.92	1,659,298.01	0.00	(78,572.91)
	Totals for Cusip				1,455,000.00	1,790,552.10	1,737,870.92	1,659,298.01	0.00	(78,572.91)
552081AM3	LYONDELLBASELL IND NV	4.62%	02/26/2055	05/03/2016	2,500,000.00	2,333,450.00	2,333,450.00	2,323,110.00	0.00	(10,340.00)

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	Totals for Cusip				2,500,000.00	2,333,450.00	2,333,450.00	2,323,110.00	0.00	(10,340.00)
55279HAE0	MANUF & TRADERS TRUST CO	2.30%	01/30/2019	01/27/2014	3,570,000.00	3,563,966.70	3,577,161.42	3,596,335.89	19,174.47	0.00
	Totals for Cusip				3,570,000.00	3,563,966.70	3,577,161.42	3,596,335.89	19,174.47	0.00
55616XAG2	MACYS RETAIL HLDGS INC	5.12%	01/15/2042	01/10/2012	450,000.00	449,311.50	386,820.90	415,773.00	28,952.10	0.00
	Totals for Cusip				450,000.00	449,311.50	386,820.90	415,773.00	28,952.10	0.00
559080AE6	MAGELLAN MIDSTREAM PARTN	6.55%	07/15/2019	06/19/2009	1,090,000.00	1,086,217.70	1,190,009.68	1,206,269.21	16,259.53	0.00
	Totals for Cusip				1,090,000.00	1,086,217.70	1,190,009.68	1,206,269.21	16,259.53	0.00
559222AQ7	MAGNA INTERNATIONAL INC	3.62%	06/15/2024	05/25/2016	2,500,000.00	2,578,875.00	2,578,875.00	2,515,992.50	0.00	(62,882.50)
559222AQ7	MAGNA INTERNATIONAL INC	3.62%	06/15/2024	12/15/2016	500,000.00	497,985.00	497,985.00	503,198.50	5,213.50	0.00
	Totals for Cusip				3,000,000.00	3,076,860.00	3,076,860.00	3,019,191.00	5,213.50	(62,882.50)
56585AAK8	MARATHON PETROLEUM CORP	2.70%	12/14/2018	12/07/2015	1,250,000.00	1,249,000.00	1,236,053.75	1,266,641.25	30,587.50	0.00
	Totals for Cusip				1,250,000.00	1,249,000.00	1,236,053.75	1,266,641.25	30,587.50	0.00
570535AK0	MARKEL CORP	4.90%	07/01/2022	06/27/2012	2,400,000.00	2,396,448.00	2,573,690.40	2,589,026.40	15,336.00	0.00
	Totals for Cusip				2,400,000.00	2,396,448.00	2,573,690.40	2,589,026.40	15,336.00	0.00
570535AP9	MARKEL CORP	5.00%	03/30/2043	03/05/2013	80,000.00	78,544.00	79,835.84	81,140.24	1,304.40	0.00
	Totals for Cusip				80,000.00	78,544.00	79,835.84	81,140.24	1,304.40	0.00
570535AQ7	MARKEL CORP	5.00%	04/05/2046	03/29/2016	460,000.00	455,202.20	455,202.20	462,646.38	7,444.18	0.00
570535AQ7	MARKEL CORP	5.00%	04/05/2046	05/05/2016	215,000.00	217,601.50	217,601.50	216,236.90	0.00	(1,364.60)
	Totals for Cusip				675,000.00	672,803.70	672,803.70	678,883.28	7,444.18	(1,364.60)
571748AU6	MARSH & MCLENNAN COS INC	4.05%	10/15/2023	09/24/2013	1,600,000.00	1,593,696.00	1,653,323.20	1,688,710.40	35,387.20	0.00
	Totals for Cusip				1,600,000.00	1,593,696.00	1,653,323.20	1,688,710.40	35,387.20	0.00

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571748AV4	MARSH & MCLENNAN COS INC	3.50%	06/03/2024	05/27/2014	585,000.00	583,870.95	579,684.69	595,282.55	15,597.86	0.00
	Totals for Cusip				585,000.00	583,870.95	579,684.69	595,282.55	15,597.86	0.00
571903AR4	MARRIOTT INTERNATIONAL INC	2.30%	01/15/2022	06/07/2016	1,155,000.00	1,150,229.85	1,150,229.85	1,120,404.28	0.00	(29,825.57)
	Totals for Cusip				1,155,000.00	1,150,229.85	1,150,229.85	1,120,404.28	0.00	(29,825.57)
571903AS2	MARRIOTT INTERNATIONAL INC	3.12%	06/15/2026	06/07/2016	1,990,000.00	1,983,373.30	1,983,373.30	1,883,598.68	0.00	(99,774.62)
	Totals for Cusip				1,990,000.00	1,983,373.30	1,983,373.30	1,883,598.68	0.00	(99,774.62)
579780AF4	MCCORMICK & CO	5.75%	12/15/2017	12/04/2007	1,645,000.00	1,644,342.00	1,772,568.11	1,711,425.10	0.00	(61,143.01)
	Totals for Cusip				1,645,000.00	1,644,342.00	1,772,568.11	1,711,425.10	0.00	(61,143.01)
58013MEH3	MCDONALDS CORP	5.70%	02/01/2039	04/08/2014	1,290,000.00	1,533,693.90	1,402,885.32	1,486,877.22	83,991.90	0.00
	Totals for Cusip				1,290,000.00	1,533,693.90	1,402,885.32	1,486,877.22	83,991.90	0.00
585055BD7	MEDTRONIC INC	4.62%	03/15/2044	02/20/2014	630,000.00	625,829.40	641,139.03	676,720.17	35,581.14	0.00
585055BD7	MEDTRONIC INC	4.62%	03/15/2044	03/03/2014	550,000.00	564,151.50	559,724.55	590,787.45	31,062.90	0.00
	Totals for Cusip				1,180,000.00	1,189,980.90	1,200,863.58	1,267,507.62	66,644.04	0.00
585055BG0	MEDTRONIC INC	2.50%	03/15/2020	08/31/2015	1,375,000.00	1,410,764.34	1,384,755.63	1,390,387.63	5,632.00	0.00
	Totals for Cusip				1,375,000.00	1,410,764.34	1,384,755.63	1,390,387.63	5,632.00	0.00
585055BR6	MEDTRONIC INC	3.15%	03/15/2022	08/31/2015	900,000.00	920,101.31	909,825.30	921,799.80	11,974.50	0.00
585055BR6	MEDTRONIC INC	3.15%	03/15/2022	08/31/2015	6,745,000.00	6,731,920.20	6,818,635.17	6,908,377.39	89,742.22	0.00
	Totals for Cusip				7,645,000.00	7,652,021.51	7,728,460.47	7,830,177.19	101,716.72	0.00
585055BT2	MEDTRONIC INC	4.38%	03/15/2035	08/31/2015	590,000.00	584,863.39	596,396.78	624,177.52	27,780.74	0.00
	Totals for Cusip				590,000.00	584,863.39	596,396.78	624,177.52	27,780.74	0.00
586054AB4	MEMORIAL SLOAN-KETTERING	4.12%	07/01/2052	11/28/2012	540,000.00	536,641.20	504,155.88	521,442.36	17,286.48	0.00
	Totals for Cusip				540,000.00	536,641.20	504,155.88	521,442.36	17,286.48	0.00

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589331AS6	MERCK & CO INC	3.60%	09/15/2042	09/10/2012	225,000.00	221,424.75	204,928.43	211,587.75	6,659.32	0.00
	Totals for Cusip				225,000.00	221,424.75	204,928.43	211,587.75	6,659.32	0.00
59022CAJ2	MERRILL LYNCH	6.11%	01/29/2037	06/18/2012	740,000.00	702,134.20	839,678.00	867,499.04	27,821.04	0.00
	Totals for Cusip				740,000.00	702,134.20	839,678.00	867,499.04	27,821.04	0.00
59156RBE7	METLIFE INC	1.76%	12/15/2017	09/27/2012	75,000.00	75,321.98	75,076.58	75,124.88	48.30	0.00
	Totals for Cusip				75,000.00	75,321.98	75,076.58	75,124.88	48.30	0.00
592189AA2	THE MET	3.40%	07/01/2045	01/26/2015	1,230,000.00	1,222,866.00	1,118,416.86	1,121,820.27	3,403.41	0.00
	Totals for Cusip				1,230,000.00	1,222,866.00	1,118,416.86	1,121,820.27	3,403.41	0.00
594918AU8	MICROSOFT CORP	3.75%	05/01/2043	07/28/2014	215,000.00	199,606.00	199,004.00	203,245.31	4,241.31	0.00
	Totals for Cusip				215,000.00	199,606.00	199,004.00	203,245.31	4,241.31	0.00
594918BR4	MICROSOFT CORP	2.40%	08/08/2026	08/01/2016	4,000,000.00	3,992,560.00	3,992,560.00	3,778,788.00	0.00	(213,772.00)
	Totals for Cusip				4,000,000.00	3,992,560.00	3,992,560.00	3,778,788.00	0.00	(213,772.00)
61166WAQ4	MONSANTO COMPANY CO	4.70%	07/15/2064	06/26/2014	1,050,000.00	1,050,577.50	797,280.75	945,732.90	148,452.15	0.00
61166WAQ4	MONSANTO COMPANY CO	4.70%	07/15/2064	06/27/2014	1,025,000.00	1,025,563.75	778,297.88	923,215.45	144,917.57	0.00
61166WAQ4	MONSANTO COMPANY CO	4.70%	07/15/2064	06/26/2014	415,000.00	411,194.45	315,115.73	373,789.67	58,673.94	0.00
	Totals for Cusip				2,490,000.00	2,487,335.70	1,890,694.36	2,242,738.02	352,043.66	0.00
6174467X1	MORGAN STANLEY	5.00%	11/24/2025	11/19/2013	2,000,000.00	1,990,900.00	2,123,096.00	2,136,574.00	13,478.00	0.00
	Totals for Cusip				2,000,000.00	1,990,900.00	2,123,096.00	2,136,574.00	13,478.00	0.00
6174467Y9	MORGAN STANLEY	4.35%	09/08/2026	09/03/2014	1,305,000.00	1,302,703.20	1,309,266.05	1,337,296.14	28,030.09	0.00
	Totals for Cusip				1,305,000.00	1,302,703.20	1,309,266.05	1,337,296.14	28,030.09	0.00
6174468C6	MORGAN STANLEY	4.00%	07/23/2025	07/20/2015	1,000,000.00	999,180.00	1,029,774.00	1,025,017.00	0.00	(4,757.00)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					1,000,000.00	999,180.00	1,029,774.00	1,025,017.00	0.00	(4,757.00)
61746BDJ2	MORGAN STANLEY	3.75%	02/25/2023	04/22/2015	520,000.00	543,389.60	532,618.32	534,114.88	1,496.56	0.00
Totals for Cusip					520,000.00	543,389.60	532,618.32	534,114.88	1,496.56	0.00
61746BDQ6	MORGAN STANLEY	3.88%	04/29/2024	04/23/2014	1,000,000.00	991,240.00	1,019,379.00	1,025,570.00	6,191.00	0.00
Totals for Cusip					1,000,000.00	991,240.00	1,019,379.00	1,025,570.00	6,191.00	0.00
61747WAL3	MORGAN STANLEY	5.50%	07/28/2021	07/21/2011	735,000.00	734,779.50	823,473.42	814,480.70	0.00	(8,992.72)
Totals for Cusip					735,000.00	734,779.50	823,473.42	814,480.70	0.00	(8,992.72)
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	05/22/2013	365,000.00	362,956.00	368,723.37	374,680.53	5,957.16	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	07/22/2016	155,000.00	161,961.05	161,961.05	159,110.91	0.00	(2,850.14)
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	11/16/2016	125,000.00	129,181.25	129,181.25	128,315.25	0.00	(866.00)
Totals for Cusip					645,000.00	654,098.30	659,865.67	662,106.69	5,957.16	(3,716.14)
6174824M3	MORGAN STANLEY	4.88%	11/01/2022	12/13/2013	125,000.00	127,638.75	132,656.50	133,967.38	1,310.88	0.00
Totals for Cusip					125,000.00	127,638.75	132,656.50	133,967.38	1,310.88	0.00
617482V92	MORGAN STANLEY	6.38%	07/24/2042	07/19/2012	1,175,000.00	1,161,687.25	1,452,945.08	1,510,071.22	57,126.14	0.00
Totals for Cusip					1,175,000.00	1,161,687.25	1,452,945.08	1,510,071.22	57,126.14	0.00
61761JVL0	MORGAN STANLEY	3.70%	10/29/2024	10/20/2014	1,600,000.00	1,597,216.00	1,607,694.40	1,619,059.20	11,364.80	0.00
Totals for Cusip					1,600,000.00	1,597,216.00	1,607,694.40	1,619,059.20	11,364.80	0.00
61945CAD5	MOSAIC COMPANY	5.45%	11/15/2033	11/07/2013	235,000.00	234,121.10	237,509.57	233,074.41	0.00	(4,435.16)
Totals for Cusip					235,000.00	234,121.10	237,509.57	233,074.41	0.00	(4,435.16)
61945CAE3	MOSAIC COMPANY	5.62%	11/15/2043	11/19/2013	100,000.00	100,862.00	95,849.70	96,369.50	519.80	0.00
61945CAE3	MOSAIC COMPANY	5.62%	11/15/2043	03/28/2014	75,000.00	81,078.00	71,887.28	72,277.13	389.85	0.00
Totals for Cusip					175,000.00	181,940.00	167,736.98	168,646.63	909.65	0.00

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62854AAE4	MYLAN NV	2.50%	06/07/2019	05/31/2016	1,270,000.00	1,268,577.60	1,268,577.60	1,263,126.76	0.00	(5,450.84)
	Totals for Cusip				1,270,000.00	1,268,577.60	1,268,577.60	1,263,126.76	0.00	(5,450.84)
62952EAB3	NYU HOSPITAL CENTER	5.75%	07/01/2043	07/24/2013	1,340,000.00	1,340,000.00	1,530,230.42	1,560,198.18	29,967.76	0.00
	Totals for Cusip				1,340,000.00	1,340,000.00	1,530,230.42	1,560,198.18	29,967.76	0.00
62952EAC1	NYU HOSPITAL CENTER	4.78%	07/01/2044	11/21/2014	300,000.00	304,176.00	299,469.30	312,800.70	13,331.40	0.00
62952EAC1	NYU HOSPITAL CENTER	4.78%	07/01/2044	11/21/2014	500,000.00	508,010.00	499,115.50	521,334.50	22,219.00	0.00
	Totals for Cusip				800,000.00	812,186.00	798,584.80	834,135.20	35,550.40	0.00
629568AX4	NABORS INDUSTRIES INC	4.62%	09/15/2021	02/13/2012	2,325,000.00	2,317,217.84	1,910,592.00	2,363,409.00	452,817.00	0.00
	Totals for Cusip				2,325,000.00	2,317,217.84	1,910,592.00	2,363,409.00	452,817.00	0.00
631005BC8	NARRAGANSETT ELECTRIC	5.64%	03/15/2040	10/10/2013	2,000,000.00	2,198,980.00	2,257,376.00	2,266,522.00	9,146.00	0.00
	Totals for Cusip				2,000,000.00	2,198,980.00	2,257,376.00	2,266,522.00	9,146.00	0.00
637432NJ0	NATIONAL RURAL UTILITIES COOP	2.70%	02/15/2023	02/03/2016	2,040,000.00	2,034,430.80	2,034,430.80	2,026,886.88	0.00	(7,543.92)
	Totals for Cusip				2,040,000.00	2,034,430.80	2,034,430.80	2,026,886.88	0.00	(7,543.92)
638585BF5	NATIONSBANK CORP	6.80%	03/15/2028	07/21/2011	1,000,000.00	1,009,730.00	1,170,048.00	1,178,740.00	8,692.00	0.00
	Totals for Cusip				1,000,000.00	1,009,730.00	1,170,048.00	1,178,740.00	8,692.00	0.00
649322AA2	NY & PRESBYTERIAN HOSPIT	4.02%	08/01/2045	01/29/2015	850,000.00	850,000.00	803,000.95	824,984.50	21,983.55	0.00
649322AA2	NY & PRESBYTERIAN HOSPIT	4.02%	08/01/2045	05/05/2016	1,075,000.00	1,133,673.50	1,133,673.50	1,043,362.75	0.00	(90,310.75)
	Totals for Cusip				1,925,000.00	1,983,673.50	1,936,674.45	1,868,347.25	21,983.55	(90,310.75)
649322AE4	NY & PRESBYTERIAN HOSPIT	4.76%	08/01/2116	06/21/2016	1,200,000.00	1,199,928.00	1,199,928.00	1,134,568.80	0.00	(65,359.20)
	Totals for Cusip				1,200,000.00	1,199,928.00	1,199,928.00	1,134,568.80	0.00	(65,359.20)
64952WBZ5	NEW YORK LIFE	1.30%	04/27/2018	05/22/2015	5,000,000.00	4,989,300.00	4,959,630.00	4,986,085.00	26,455.00	0.00

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Totals for Cusip					5,000,000.00	4,989,300.00	4,959,630.00	4,986,085.00	26,455.00	0.00
651229AP1	NEWELL BRANDS INC	2.88%	12/01/2019	11/14/2014	700,000.00	699,216.00	675,273.90	712,479.60	37,205.70	0.00
Totals for Cusip					700,000.00	699,216.00	675,273.90	712,479.60	37,205.70	0.00
65473QAR4	NISOURCE FINANCE CORP	5.45%	09/15/2020	12/07/2005	390,000.00	374,497.50	427,529.70	425,875.32	0.00	(1,654.38)
Totals for Cusip					390,000.00	374,497.50	427,529.70	425,875.32	0.00	(1,654.38)
65473QBC6	NISOURCE FINANCE CORP	4.80%	02/15/2044	04/09/2013	985,000.00	980,813.75	1,001,140.21	1,037,002.09	35,861.88	0.00
Totals for Cusip					985,000.00	980,813.75	1,001,140.21	1,037,002.09	35,861.88	0.00
65473QBD4	NISOURCE FINANCE CORP	5.65%	02/01/2045	10/03/2013	535,000.00	531,474.35	614,914.02	623,788.07	8,874.05	0.00
Totals for Cusip					535,000.00	531,474.35	614,914.02	623,788.07	8,874.05	0.00
655044AF2	NOBLE ENERGY INC	4.15%	12/15/2021	12/05/2011	495,000.00	494,673.30	479,724.80	515,140.07	35,415.27	0.00
Totals for Cusip					495,000.00	494,673.30	479,724.80	515,140.07	35,415.27	0.00
655044AG0	NOBLE ENERGY INC	5.25%	11/15/2043	02/17/2015	110,000.00	113,047.00	88,738.87	112,047.54	23,308.67	0.00
655044AG0	NOBLE ENERGY INC	5.25%	11/15/2043	04/13/2015	40,000.00	43,793.20	32,268.68	40,744.56	8,475.88	0.00
Totals for Cusip					150,000.00	156,840.20	121,007.55	152,792.10	31,784.55	0.00
655044AJ4	NOBLE ENERGY INC	5.05%	11/15/2044	11/04/2014	465,000.00	461,582.25	375,441.47	466,370.82	90,929.35	0.00
Totals for Cusip					465,000.00	461,582.25	375,441.47	466,370.82	90,929.35	0.00
655844AV0	NORFOLK SOUTHERN CORP	6.00%	03/15/2105	03/07/2005	3,875,000.00	3,875,000.00	4,154,279.00	4,530,921.25	376,642.25	0.00
655844AV0	NORFOLK SOUTHERN CORP	6.00%	03/15/2105	03/06/2012	525,000.00	625,117.50	562,837.80	613,866.75	51,028.95	0.00
Totals for Cusip					4,400,000.00	4,500,117.50	4,717,116.80	5,144,788.00	427,671.20	0.00
655844AW8	NORFOLK SOUTHERN CORP	5.59%	05/17/2025	08/23/2006	389,000.00	372,980.98	444,778.32	444,966.99	188.67	0.00
Totals for Cusip					389,000.00	372,980.98	444,778.32	444,966.99	188.67	0.00
656531AC4	NORSK HYDRO A/S	7.75%	06/15/2023	07/18/2013	500,000.00	669,485.00	625,655.50	628,970.50	3,315.00	0.00

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	Totals for Cusip				500,000.00	669,485.00	625,655.50	628,970.50	3,315.00	0.00
656531AF7	NORSK HYDRO A/S	6.70%	01/15/2018	12/20/2006	1,775,000.00	1,949,127.50	1,945,517.15	1,869,101.63	0.00	(76,415.52)
	Totals for Cusip				1,775,000.00	1,949,127.50	1,945,517.15	1,869,101.63	0.00	(76,415.52)
656531AM2	NORSK HYDRO A/S	7.25%	09/23/2027	02/14/2007	850,000.00	991,414.50	1,089,834.30	1,134,204.30	44,370.00	0.00
	Totals for Cusip				850,000.00	991,414.50	1,089,834.30	1,134,204.30	44,370.00	0.00
665772CL1	NORTHERN STATES POWER CO	4.12%	05/15/2044	05/06/2014	970,000.00	967,177.30	963,084.87	986,223.25	23,138.38	0.00
	Totals for Cusip				970,000.00	967,177.30	963,084.87	986,223.25	23,138.38	0.00
666807AQ5	NORTHROP GRUMMAN CORP	7.88%	03/01/2026	08/19/2010	400,000.00	551,536.00	528,394.40	531,832.40	3,438.00	0.00
666807AQ5	NORTHROP GRUMMAN CORP	7.88%	03/01/2026	01/10/2011	250,000.00	325,927.50	330,246.50	332,395.25	2,148.75	0.00
666807AQ5	NORTHROP GRUMMAN CORP	7.88%	03/01/2026	04/29/2011	750,000.00	971,752.50	990,739.50	997,185.75	6,446.25	0.00
	Totals for Cusip				1,400,000.00	1,849,216.00	1,849,380.40	1,861,413.40	12,033.00	0.00
667752AB5	NORTHWEST PIPELINE CORP	6.05%	06/15/2018	09/26/2008	1,445,000.00	1,441,094.17	1,566,056.32	1,516,138.80	0.00	(49,917.52)
	Totals for Cusip				1,445,000.00	1,441,094.17	1,566,056.32	1,516,138.80	0.00	(49,917.52)
668074AU1	NORTHWESTERN CORP	4.18%	11/15/2044	11/05/2014	450,000.00	450,000.00	442,441.80	450,247.95	7,806.15	0.00
	Totals for Cusip				450,000.00	450,000.00	442,441.80	450,247.95	7,806.15	0.00
668444AC6	NORTHWESTERN UNIVERSITY	4.64%	12/01/2044	10/22/2013	0.00	0.00	0.00	0.00	0.00	0.00
668444AC6	NORTHWESTERN UNIVERSITY	4.64%	12/01/2044	04/16/2014	0.00	0.00	0.00	0.00	0.00	0.00
	Totals for Cusip				0.00	0.00	0.00	0.00	0.00	0.00
66989HAH1	NOVARTIS CAPITAL CORP	4.40%	05/06/2044	02/18/2014	4,225,000.00	4,191,031.00	4,406,527.13	4,556,409.00	149,881.87	0.00
	Totals for Cusip				4,225,000.00	4,191,031.00	4,406,527.13	4,556,409.00	149,881.87	0.00
67021CAL1	NSTAR ELECTRIC COMPANY	2.70%	06/01/2026	05/23/2016	920,000.00	916,798.40	916,798.40	884,303.08	0.00	(32,495.32)

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Totals for Cusip										
674599CH6	OCCIDENTAL PETROLEUM COR	3.40%	04/15/2026	03/28/2016	920,000.00	916,798.40	916,798.40	884,303.08	0.00	(32,495.32)
Totals for Cusip										
674599CJ2	OCCIDENTAL PETROLEUM COR	4.40%	04/15/2046	03/31/2016	915,000.00	917,397.30	917,397.30	931,136.03	13,738.73	0.00
674599CJ2	OCCIDENTAL PETROLEUM COR	4.40%	04/15/2046	03/28/2016	2,085,000.00	2,068,820.40	2,068,820.40	2,121,768.98	52,948.58	0.00
Totals for Cusip										
678858BL4	OKLAHOMA GAS AND ELECTRIC CO	5.85%	06/01/2040	06/04/2010	590,000.00	601,198.20	706,825.90	720,607.12	13,781.22	0.00
678858BL4	OKLAHOMA GAS AND ELECTRIC CO	5.85%	06/01/2040	06/03/2010	670,000.00	665,698.60	802,666.70	818,316.56	15,649.86	0.00
678858BL4	OKLAHOMA GAS AND ELECTRIC CO	5.85%	06/01/2040	06/03/2010	215,000.00	215,427.85	257,572.15	262,594.12	5,021.97	0.00
Totals for Cusip										
68389XAN5	ORACLE CORP	1.20%	10/15/2017	10/18/2012	5,225,000.00	5,215,960.75	5,227,769.25	5,226,238.33	0.00	(1,530.92)
Totals for Cusip										
68389XAV7	ORACLE CORP	4.30%	07/08/2034	06/30/2014	1,405,000.00	1,404,438.00	1,397,706.65	1,452,747.52	55,040.87	0.00
Totals for Cusip										
68389XBL8	ORACLE CORP	2.40%	09/15/2023	06/29/2016	2,775,000.00	2,774,528.25	2,774,528.25	2,688,422.78	0.00	(86,105.47)
Totals for Cusip										
69349LAD0	PNC BANK NA	6.00%	12/07/2017	12/04/2007	1,360,000.00	1,356,260.00	1,456,126.16	1,412,884.96	0.00	(43,241.20)
Totals for Cusip										
69352PAE3	PPL CAPITAL FUNDING INC	3.50%	12/01/2022	10/10/2012	850,000.00	848,665.50	856,305.30	869,286.50	12,981.20	0.00
Totals for Cusip										
693627AY7	PSI ENERGY	6.12%	10/15/2035	10/18/2005	790,000.00	789,581.30	945,969.70	951,982.39	6,012.69	0.00
Totals for Cusip										
951,982.39										



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709599AE4	PENSKE TRUCK LEASING/PTL	3.75%	05/11/2017	06/13/2014	2,350,000.00	2,495,418.00	2,397,434.75	2,368,273.60	0.00	(29,161.15)
	Totals for Cusip				2,350,000.00	2,495,418.00	2,397,434.75	2,368,273.60	0.00	(29,161.15)
709599AL8	PENSKE TRUCK LEASING/PTL	2.88%	07/17/2018	01/14/2013	1,495,000.00	1,491,755.85	1,504,409.53	1,514,295.97	9,886.44	0.00
	Totals for Cusip				1,495,000.00	1,491,755.85	1,504,409.53	1,514,295.97	9,886.44	0.00
709599AU8	PENSKE TRUCK LEASING/PTL	3.20%	07/15/2020	07/16/2015	2,255,000.00	2,245,957.45	2,232,371.08	2,280,007.95	47,636.87	0.00
	Totals for Cusip				2,255,000.00	2,245,957.45	2,232,371.08	2,280,007.95	47,636.87	0.00
709629AK5	PENTAIR FINANCE SA	1.88%	09/15/2017	01/12/2016	1,000,000.00	991,930.00	991,930.00	1,001,492.00	9,562.00	0.00
	Totals for Cusip				1,000,000.00	991,930.00	991,930.00	1,001,492.00	9,562.00	0.00
713448CZ9	PEPSICO INC	4.60%	07/17/2045	05/18/2016	260,000.00	287,726.40	287,726.40	283,363.86	0.00	(4,362.54)
	Totals for Cusip				260,000.00	287,726.40	287,726.40	283,363.86	0.00	(4,362.54)
71644EAJ1	PETRO-CANADA	6.80%	05/15/2038	05/12/2008	1,245,000.00	1,242,310.80	1,361,255.61	1,614,481.14	253,225.53	0.00
	Totals for Cusip				1,245,000.00	1,242,310.80	1,361,255.61	1,614,481.14	253,225.53	0.00
717081DE0	PFIZER INC	4.30%	06/15/2043	05/28/2013	1,050,000.00	1,047,700.50	1,050,804.30	1,086,941.10	36,136.80	0.00
	Totals for Cusip				1,050,000.00	1,047,700.50	1,050,804.30	1,086,941.10	36,136.80	0.00
718546AL8	PHILLIPS 66	4.88%	11/15/2044	11/12/2014	1,500,000.00	1,471,485.00	1,338,244.50	1,584,097.50	245,853.00	0.00
	Totals for Cusip				1,500,000.00	1,471,485.00	1,338,244.50	1,584,097.50	245,853.00	0.00
723787AB3	PIONEER NATURAL RESOURCES CO	7.20%	01/15/2028	03/05/2013	1,525,000.00	1,983,765.75	1,628,434.65	1,842,274.73	213,840.08	0.00
	Totals for Cusip				1,525,000.00	1,983,765.75	1,628,434.65	1,842,274.73	213,840.08	0.00
737679DB3	POTOMAC ELECTRIC POWER CORP	6.50%	11/15/2037	03/24/2008	2,285,000.00	2,214,553.45	2,936,193.01	2,994,325.70	58,132.69	0.00
	Totals for Cusip				2,285,000.00	2,214,553.45	2,936,193.01	2,994,325.70	58,132.69	0.00
737679DC1	POTOMAC ELECTRIC POWER CORP	7.90%	12/15/2038	12/03/2008	810,000.00	810,000.00	1,182,931.29	1,195,572.15	12,640.86	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					810,000.00	810,000.00	1,182,931.29	1,195,572.15	12,640.86	0.00
740816AM5	PRES & FELLOWS OF HARVARD	3.15%	07/15/2046	10/06/2016	650,000.00	648,895.00	648,895.00	581,555.00	0.00	(67,340.00)
740816AM5	PRES & FELLOWS OF HARVARD	3.15%	07/15/2046	11/22/2016	2,350,000.00	2,157,112.00	2,157,112.00	2,102,545.00	0.00	(54,567.00)
740816AM5	PRES & FELLOWS OF HARVARD	3.15%	07/15/2046	11/29/2016	500,000.00	455,820.00	455,820.00	447,350.00	0.00	(8,470.00)
Totals for Cusip					3,500,000.00	3,261,827.00	3,261,827.00	3,131,450.00	0.00	(130,377.00)
740816AN3	PRES & FELLOWS OF HARVARD	3.30%	07/15/2056	10/06/2016	650,000.00	645,177.00	645,177.00	571,633.40	0.00	(73,543.60)
Totals for Cusip					650,000.00	645,177.00	645,177.00	571,633.40	0.00	(73,543.60)
74251VAM4	PRINCIPAL FINANCIAL GROUP INC	3.10%	11/15/2026	11/03/2016	410,000.00	409,401.40	409,401.40	396,285.09	0.00	(13,116.31)
Totals for Cusip					410,000.00	409,401.40	409,401.40	396,285.09	0.00	(13,116.31)
74251VAN2	PRINCIPAL FINANCIAL GROUP INC	4.30%	11/15/2046	11/03/2016	575,000.00	574,321.50	574,321.50	563,368.90	0.00	(10,952.60)
Totals for Cusip					575,000.00	574,321.50	574,321.50	563,368.90	0.00	(10,952.60)
742651DW9	PRIVATE EXPORT FUNDING	3.25%	06/15/2025	04/29/2016	1,725,000.00	1,849,752.00	1,849,752.00	1,781,878.43	0.00	(67,873.57)
Totals for Cusip					1,725,000.00	1,849,752.00	1,849,752.00	1,781,878.43	0.00	(67,873.57)
743756AB4	PROV ST JOSEPH HLTH OBL	2.75%	10/01/2026	09/20/2016	335,000.00	335,000.00	335,000.00	317,127.41	0.00	(17,872.59)
Totals for Cusip					335,000.00	335,000.00	335,000.00	317,127.41	0.00	(17,872.59)
743756AC2	PROV ST JOSEPH HLTH OBL	3.74%	10/01/2047	09/20/2016	710,000.00	710,000.00	710,000.00	655,131.91	0.00	(54,868.09)
Totals for Cusip					710,000.00	710,000.00	710,000.00	655,131.91	0.00	(54,868.09)
74456QAR7	PUBLIC SERVICE ELECTRIC & GAS	5.80%	05/01/2037	05/07/2007	1,990,000.00	1,986,119.50	2,406,130.89	2,465,681.64	59,550.75	0.00
Totals for Cusip					1,990,000.00	1,986,119.50	2,406,130.89	2,465,681.64	59,550.75	0.00
74834LAS9	QUEST DIAGNOSTIC INC	4.70%	04/01/2021	03/21/2011	1,100,000.00	1,098,163.00	1,164,880.20	1,180,650.90	15,770.70	0.00
Totals for Cusip					1,100,000.00	1,098,163.00	1,164,880.20	1,180,650.90	15,770.70	0.00
74834LAW0	QUEST DIAGNOSTIC INC	2.50%	03/30/2020	03/05/2015	1,480,000.00	1,475,382.40	1,459,872.00	1,478,962.52	19,090.52	0.00

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	Totals for Cusip				1,480,000.00	1,475,382.40	1,459,872.00	1,478,962.52	19,090.52	0.00
74834LAX8	QUEST DIAGNOSTIC INC	3.50%	03/30/2025	03/11/2015	2,175,000.00	2,143,223.25	2,101,302.30	2,149,124.03	47,821.73	0.00
	Totals for Cusip				2,175,000.00	2,143,223.25	2,101,302.30	2,149,124.03	47,821.73	0.00
74834LAY6	QUEST DIAGNOSTIC INC	4.70%	03/30/2045	03/06/2015	725,000.00	710,898.75	649,183.85	722,502.38	73,318.53	0.00
	Totals for Cusip				725,000.00	710,898.75	649,183.85	722,502.38	73,318.53	0.00
74834LAZ3	QUEST DIAGNOSTIC INC	3.45%	06/01/2026	05/23/2016	470,000.00	468,698.10	468,698.10	463,579.80	0.00	(5,118.30)
	Totals for Cusip				470,000.00	468,698.10	468,698.10	463,579.80	0.00	(5,118.30)
755111AJ0	RAYTHEON CO	6.75%	03/15/2018	08/04/2008	800,000.00	843,144.00	886,464.00	849,433.60	0.00	(37,030.40)
755111AJ0	RAYTHEON CO	6.75%	03/15/2018	09/23/2010	2,200,000.00	2,731,696.00	2,437,776.00	2,335,942.40	0.00	(101,833.60)
	Totals for Cusip				3,000,000.00	3,574,840.00	3,324,240.00	3,185,376.00	0.00	(138,864.00)
761713BC9	REYNOLDS AMERICAN INC	2.30%	06/12/2018	06/09/2015	1,640,000.00	1,639,721.20	1,650,300.84	1,650,395.96	95.12	0.00
	Totals for Cusip				1,640,000.00	1,639,721.20	1,650,300.84	1,650,395.96	95.12	0.00
771196BA9	ROCHE HOLDINGS INC	2.25%	09/30/2019	09/22/2014	3,000,000.00	2,995,620.00	3,015,663.00	3,024,948.00	9,285.00	0.00
	Totals for Cusip				3,000,000.00	2,995,620.00	3,015,663.00	3,024,948.00	9,285.00	0.00
773903AC3	ROCKWELL AUTOMATION INC	5.20%	01/15/2098	02/24/2012	575,000.00	574,637.75	576,909.58	570,416.10	0.00	(6,493.48)
773903AC3	ROCKWELL AUTOMATION INC	5.20%	01/15/2098	02/24/2012	625,000.00	620,131.25	627,075.63	620,017.50	0.00	(7,058.13)
	Totals for Cusip				1,200,000.00	1,194,769.00	1,203,985.21	1,190,433.60	0.00	(13,551.61)
773903AE9	ROCKWELL AUTOMATION INC	6.25%	12/01/2037	02/12/2015	700,000.00	942,039.00	870,220.40	865,648.00	0.00	(4,572.40)
	Totals for Cusip				700,000.00	942,039.00	870,220.40	865,648.00	0.00	(4,572.40)
776696AD8	ROPER INDUSTRIES INC	1.85%	11/15/2017	11/15/2012	940,000.00	939,154.00	935,056.54	942,907.42	7,850.88	0.00
	Totals for Cusip				940,000.00	939,154.00	935,056.54	942,907.42	7,850.88	0.00

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776696AE6	ROPER TECHNOLOGIES INC	3.12%	11/15/2022	06/03/2016	1,500,000.00	1,524,195.00	1,524,195.00	1,501,159.50	0.00	(23,035.50)
	Totals for Cusip				1,500,000.00	1,524,195.00	1,524,195.00	1,501,159.50	0.00	(23,035.50)
776743AB2	ROPER TECHNOLOGIES INC	3.85%	12/15/2025	11/30/2015	1,100,000.00	1,098,174.00	1,095,070.90	1,113,512.40	18,441.50	0.00
	Totals for Cusip				1,100,000.00	1,098,174.00	1,095,070.90	1,113,512.40	18,441.50	0.00
776743AC0	ROPER TECHNOLOGIES INC	2.80%	12/15/2021	12/08/2016	2,500,000.00	2,496,075.00	2,496,075.00	2,498,805.00	2,730.00	0.00
	Totals for Cusip				2,500,000.00	2,496,075.00	2,496,075.00	2,498,805.00	2,730.00	0.00
78349AAB9	RWJ BARNABAS HEALTH	3.95%	07/01/2046	10/19/2016	1,095,000.00	1,095,000.00	1,095,000.00	1,008,540.99	0.00	(86,459.01)
	Totals for Cusip				1,095,000.00	1,095,000.00	1,095,000.00	1,008,540.99	0.00	(86,459.01)
790849AM5	ST JUDE MEDICAL INC	2.80%	09/15/2020	09/14/2015	1,805,000.00	1,804,169.70	1,805,682.29	1,815,124.25	9,441.96	0.00
	Totals for Cusip				1,805,000.00	1,804,169.70	1,805,682.29	1,815,124.25	9,441.96	0.00
797440BL7	SAN DIEGO GAS & ELECTRIC	5.35%	05/15/2040	05/10/2010	1,605,000.00	1,602,849.30	1,875,389.54	1,898,634.75	23,245.21	0.00
	Totals for Cusip				1,605,000.00	1,602,849.30	1,875,389.54	1,898,634.75	23,245.21	0.00
797440BR4	SAN DIEGO GAS & ELECTRIC	3.60%	09/01/2023	09/04/2013	625,000.00	624,900.00	650,667.50	654,268.13	3,600.63	0.00
	Totals for Cusip				625,000.00	624,900.00	650,667.50	654,268.13	3,600.63	0.00
80283LAH6	SANTANDER UK	2.35%	09/10/2019	09/03/2014	685,000.00	682,239.45	685,650.75	685,432.24	0.00	(218.51)
	Totals for Cusip				685,000.00	682,239.45	685,650.75	685,432.24	0.00	(218.51)
806851AB7	SCHLUMBERGER HLDGS CORP	2.35%	12/21/2018	12/10/2015	1,400,000.00	1,399,832.00	1,390,912.60	1,411,548.60	20,636.00	0.00
	Totals for Cusip				1,400,000.00	1,399,832.00	1,390,912.60	1,411,548.60	20,636.00	0.00
806851AE1	SCHLUMBERGER HLDGS CORP	3.62%	12/21/2022	12/10/2015	1,300,000.00	1,298,245.00	1,284,169.90	1,347,440.90	63,271.00	0.00
	Totals for Cusip				1,300,000.00	1,298,245.00	1,284,169.90	1,347,440.90	63,271.00	0.00
81180WAP6	SEAGATE HDD CAYMAN	3.75%	11/15/2018	10/31/2013	685,000.00	685,000.00	679,862.50	701,868.13	22,005.63	0.00
	Totals for Cusip				685,000.00	685,000.00	679,862.50	701,868.13	22,005.63	0.00

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81618TAA8	SELECT INCOME REIT	2.85%	02/01/2018	01/29/2015	400,000.00	398,464.00	399,449.60	401,709.20	2,259.60	0.00
Totals for Cusip					400,000.00	398,464.00	399,449.60	401,709.20	2,259.60	0.00
822582BA9	SHELL INTL FIN	2.00%	11/15/2018	10/30/2014	2,750,000.00	2,768,727.50	2,753,203.75	2,768,408.50	15,204.75	0.00
Totals for Cusip					2,750,000.00	2,768,727.50	2,753,203.75	2,768,408.50	15,204.75	0.00
82481LAA7	SHIRE ACQ INV IRELAND DA	1.90%	09/23/2019	09/19/2016	2,000,000.00	1,998,380.00	1,998,380.00	1,974,644.00	0.00	(23,736.00)
Totals for Cusip					2,000,000.00	1,998,380.00	1,998,380.00	1,974,644.00	0.00	(23,736.00)
82481LAC3	SHIRE ACQ INV IRELAND DA	2.88%	09/23/2023	09/19/2016	1,255,000.00	1,254,836.85	1,254,836.85	1,192,810.99	0.00	(62,025.86)
Totals for Cusip					1,255,000.00	1,254,836.85	1,254,836.85	1,192,810.99	0.00	(62,025.86)
826200AD9	SIEMENS FINACIERINGSMAT	6.12%	08/17/2026	11/18/2008	1,000,000.00	846,040.00	1,226,164.00	1,227,989.00	1,825.00	0.00
Totals for Cusip					1,000,000.00	846,040.00	1,226,164.00	1,227,989.00	1,825.00	0.00
82620KAB9	SIEMENS FINANCIERINGSMAT	1.45%	05/25/2018	05/18/2015	2,000,000.00	1,999,600.00	1,983,952.00	1,997,792.00	13,840.00	0.00
Totals for Cusip					2,000,000.00	1,999,600.00	1,983,952.00	1,997,792.00	13,840.00	0.00
82620KAD5	SIEMENS FINANCIERINGSMAT	2.90%	05/27/2022	05/18/2015	4,000,000.00	4,000,000.00	3,998,408.00	4,030,024.00	31,616.00	0.00
Totals for Cusip					4,000,000.00	4,000,000.00	3,998,408.00	4,030,024.00	31,616.00	0.00
82620KAJ2	SIEMENS FINANCIERINGSMAT	1.70%	09/15/2021	09/23/2016	4,500,000.00	4,467,285.00	4,467,285.00	4,323,127.50	0.00	(144,157.50)
Totals for Cusip					4,500,000.00	4,467,285.00	4,467,285.00	4,323,127.50	0.00	(144,157.50)
82620KAL7	SIEMENS FINANCIERINGSMAT	2.35%	10/15/2026	09/06/2016	2,500,000.00	2,492,825.00	2,492,825.00	2,314,020.00	0.00	(178,805.00)
Totals for Cusip					2,500,000.00	2,492,825.00	2,492,825.00	2,314,020.00	0.00	(178,805.00)
837004CJ7	SOUTH CAROLINA ELECTRIC & GAS	5.10%	06/01/2065	05/19/2015	1,535,000.00	1,522,612.55	1,599,905.94	1,683,018.52	83,112.58	0.00
Totals for Cusip					1,535,000.00	1,522,612.55	1,599,905.94	1,683,018.52	83,112.58	0.00
844895AX0	SOUTHWEST GAS HOLDINGS INC	3.80%	09/29/2046	09/26/2016	340,000.00	338,973.20	338,973.20	305,140.82	0.00	(33,832.38)

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	Totals for Cusip				340,000.00	338,973.20	338,973.20	305,140.82	0.00	(33,832.38)
867229AE6	SUNCOR ENERGY INC	6.50%	06/15/2038	09/29/2016	792,000.00	1,036,292.40	1,036,292.40	1,011,970.08	0.00	(24,322.32)
	Totals for Cusip				792,000.00	1,036,292.40	1,036,292.40	1,011,970.08	0.00	(24,322.32)
86722TAB8	SUNCOR ENERGY INC	6.85%	06/01/2039	04/27/2010	550,000.00	608,624.50	606,029.60	729,117.40	123,087.80	0.00
	Totals for Cusip				550,000.00	608,624.50	606,029.60	729,117.40	123,087.80	0.00
86765BAQ2	SUNOCO LOGISTICS PARTNER	5.35%	05/15/2045	11/12/2014	865,000.00	859,213.15	642,338.62	835,295.04	192,956.42	0.00
	Totals for Cusip				865,000.00	859,213.15	642,338.62	835,295.04	192,956.42	0.00
87165BAD5	SYNCHRONY FINANCIAL	4.25%	08/15/2024	08/06/2014	325,000.00	324,369.50	320,600.15	330,833.10	10,232.95	0.00
	Totals for Cusip				325,000.00	324,369.50	320,600.15	330,833.10	10,232.95	0.00
87165BAE3	SYNCHRONY FINANCIAL	2.70%	02/03/2020	01/26/2015	480,000.00	478,996.80	470,796.00	478,576.80	7,780.80	0.00
	Totals for Cusip				480,000.00	478,996.80	470,796.00	478,576.80	7,780.80	0.00
871829AJ6	SYSCO CORP	5.38%	09/21/2035	02/21/2013	1,500,000.00	1,805,400.00	1,655,103.00	1,640,265.00	0.00	(14,838.00)
	Totals for Cusip				1,500,000.00	1,805,400.00	1,655,103.00	1,640,265.00	0.00	(14,838.00)
871829AY3	SYSCO CORP	4.85%	10/01/2045	09/23/2015	265,000.00	264,790.65	275,702.82	281,088.95	5,386.13	0.00
	Totals for Cusip				265,000.00	264,790.65	275,702.82	281,088.95	5,386.13	0.00
875127AW2	TAMPA ELECTRIC	6.15%	05/15/2037	05/22/2007	1,755,000.00	1,745,049.15	2,110,076.87	2,153,746.53	43,669.66	0.00
	Totals for Cusip				1,755,000.00	1,745,049.15	2,110,076.87	2,153,746.53	43,669.66	0.00
875127BC5	TAMPA ELECTRIC	4.35%	05/15/2044	05/12/2014	1,830,000.00	1,828,773.90	1,792,190.37	1,830,656.97	38,466.60	0.00
	Totals for Cusip				1,830,000.00	1,828,773.90	1,792,190.37	1,830,656.97	38,466.60	0.00
875127BD3	TAMPA ELECTRIC	4.20%	05/15/2045	05/15/2015	200,000.00	199,628.00	193,338.60	196,013.60	2,675.00	0.00
	Totals for Cusip				200,000.00	199,628.00	193,338.60	196,013.60	2,675.00	0.00
880591DZ2	TENNESSEE VALLEY AUTHORITY	5.38%	04/01/2056	03/29/2006	3,975,000.00	3,952,422.00	4,736,538.45	4,970,852.78	234,314.33	0.00

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Totals for Cusip					3,975,000.00	3,952,422.00	4,736,538.45	4,970,852.78	234,314.33	0.00
88059FBG5	TENNESSEE VALLEY AUTHORITY	0.00%	05/01/2030	07/19/2005	3,444,000.00	1,035,960.68	2,037,229.32	2,128,137.14	90,907.82	0.00
88059FBG5	TENNESSEE VALLEY AUTHORITY	0.00%	05/01/2030	03/08/2016	1,380,000.00	876,493.20	876,493.20	852,737.88	0.00	(23,755.32)
Totals for Cusip					4,824,000.00	1,912,453.88	2,913,722.52	2,980,875.02	90,907.82	(23,755.32)
88167AAC5	TEVA PHARMACEUTICALS NE	2.20%	07/21/2021	07/18/2016	3,325,000.00	3,319,513.75	3,319,513.75	3,180,984.28	0.00	(138,529.47)
Totals for Cusip					3,325,000.00	3,319,513.75	3,319,513.75	3,180,984.28	0.00	(138,529.47)
883203BL4	TEXTRON INC	5.60%	12/01/2017	11/29/2007	1,900,000.00	1,899,867.00	2,019,458.70	1,967,223.90	0.00	(52,234.80)
883203BL4	TEXTRON INC	5.60%	12/01/2017	11/29/2007	145,000.00	145,265.35	154,116.59	150,130.25	0.00	(3,986.34)
Totals for Cusip					2,045,000.00	2,045,132.35	2,173,575.29	2,117,354.15	0.00	(56,221.14)
883203BT7	TEXTRON INC	3.65%	03/01/2021	01/23/2014	340,000.00	339,442.40	342,120.58	349,271.12	7,150.54	0.00
883203BT7	TEXTRON INC	3.65%	03/01/2021	01/29/2015	1,238,000.00	1,289,723.64	1,245,721.41	1,271,757.78	26,036.37	0.00
Totals for Cusip					1,578,000.00	1,629,166.04	1,587,841.99	1,621,028.90	33,186.91	0.00
883203BU4	TEXTRON INC	4.30%	03/01/2024	05/22/2014	750,000.00	777,405.00	763,891.50	777,950.25	14,058.75	0.00
Totals for Cusip					750,000.00	777,405.00	763,891.50	777,950.25	14,058.75	0.00
883203BW0	TEXTRON INC	4.00%	03/15/2026	03/04/2016	440,000.00	436,664.80	436,664.80	440,524.04	3,859.24	0.00
Totals for Cusip					440,000.00	436,664.80	436,664.80	440,524.04	3,859.24	0.00
883556BN1	THERMO FISHER SCIENTIFIC INC	3.00%	04/15/2023	04/04/2016	1,020,000.00	1,015,022.40	1,015,022.40	1,002,524.34	0.00	(12,498.06)
Totals for Cusip					1,020,000.00	1,015,022.40	1,015,022.40	1,002,524.34	0.00	(12,498.06)
883556BR2	THERMO FISHER SCIENTIFIC INC	2.95%	09/19/2026	09/14/2016	850,000.00	839,689.50	839,689.50	802,612.50	0.00	(37,077.00)
Totals for Cusip					850,000.00	839,689.50	839,689.50	802,612.50	0.00	(37,077.00)
887315AM1	TIME WARNER COS INC	9.15%	02/01/2023	01/19/2006	375,000.00	460,886.25	486,540.75	480,918.00	0.00	(5,622.75)

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887315AM1	TIME WARNER COS INC	9.15%	02/01/2023	08/31/2009	285,000.00	346,038.45	369,770.97	365,497.68	0.00	(4,273.29)
887315AM1	TIME WARNER COS INC	9.15%	02/01/2023	10/01/2010	250,000.00	341,020.00	324,360.50	320,612.00	0.00	(3,748.50)
	Totals for Cusip				910,000.00	1,147,944.70	1,180,672.22	1,167,027.68	0.00	(13,644.54)
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	09/30/2008	425,000.00	373,889.50	519,692.98	525,552.88	5,859.90	0.00
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	10/28/2008	430,000.00	353,804.00	525,807.01	531,735.85	5,928.84	0.00
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	05/02/2012	425,000.00	551,097.50	519,692.98	525,552.88	5,859.90	0.00
	Totals for Cusip				1,280,000.00	1,278,791.00	1,565,192.97	1,582,841.61	17,648.64	0.00
887317BA2	TIME WARNER INC	2.95%	07/15/2026	05/05/2016	1,335,000.00	1,317,671.70	1,317,671.70	1,243,581.87	0.00	(74,089.83)
	Totals for Cusip				1,335,000.00	1,317,671.70	1,317,671.70	1,243,581.87	0.00	(74,089.83)
887317BB0	TIME WARNER INC	3.80%	02/15/2027	11/29/2016	445,000.00	443,286.75	443,286.75	442,472.85	0.00	(813.90)
	Totals for Cusip				445,000.00	443,286.75	443,286.75	442,472.85	0.00	(813.90)
891490AT1	TOSCO CORP	8.12%	02/15/2030	08/24/2005	1,200,000.00	1,669,812.00	1,500,255.60	1,644,159.60	143,904.00	0.00
	Totals for Cusip				1,200,000.00	1,669,812.00	1,500,255.60	1,644,159.60	143,904.00	0.00
893939AE8	TRAVELERS PROP CASUALTY	7.75%	04/15/2026	12/03/2010	2,400,000.00	2,962,680.00	3,142,192.80	3,152,097.60	9,904.80	0.00
893939AE8	TRAVELERS PROP CASUALTY	7.75%	04/15/2026	07/23/2015	710,000.00	948,936.30	929,565.37	932,495.54	2,930.17	0.00
	Totals for Cusip				3,110,000.00	3,911,616.30	4,071,758.17	4,084,593.14	12,834.97	0.00
89837RAD4	DARTMOUTH COLLEGE	3.47%	06/01/2046	04/05/2016	750,000.00	749,962.50	749,962.50	704,382.00	0.00	(45,580.50)
	Totals for Cusip				750,000.00	749,962.50	749,962.50	704,382.00	0.00	(45,580.50)
899043AA1	TUFTS UNIVERSITY	5.02%	04/15/2112	03/22/2012	1,940,000.00	1,940,000.00	1,996,033.02	2,025,088.40	29,055.38	0.00
	Totals for Cusip				1,940,000.00	1,940,000.00	1,996,033.02	2,025,088.40	29,055.38	0.00
90131HAS4	21ST CENTURY FOX AMERICA	8.88%	04/26/2023	04/06/2015	500,000.00	518,648.20	654,046.00	650,535.50	0.00	(3,510.50)
90131HAS4	21ST CENTURY FOX AMERICA	8.88%	04/26/2023	04/06/2015	15,000.00	18,350.24	19,621.38	19,516.07	0.00	(105.31)

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90131HAS4	21ST CENTURY FOX AMERICA	8.88%	04/26/2023	04/06/2015	1,585,000.00	1,847,075.04	2,073,325.82	2,062,197.54	0.00	(11,128.28)
Totals for Cusip					2,100,000.00	2,384,073.48	2,746,993.20	2,732,249.11	0.00	(14,744.09)
90131HBB0	21ST CENTURY FOX AMERICA	7.28%	06/30/2028	04/06/2015	500,000.00	532,495.31	599,838.50	632,335.00	32,496.50	0.00
Totals for Cusip					500,000.00	532,495.31	599,838.50	632,335.00	32,496.50	0.00
90131HBD6	21ST CENTURY FOX AMERICA	6.55%	03/15/2033	04/06/2015	520,000.00	529,336.12	592,630.48	631,226.44	38,595.96	0.00
Totals for Cusip					520,000.00	529,336.12	592,630.48	631,226.44	38,595.96	0.00
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	08/25/2011	450,000.00	536,346.00	484,957.80	466,762.50	0.00	(18,195.30)
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	01/19/2012	1,125,000.00	1,305,045.00	1,212,394.50	1,166,906.25	0.00	(45,488.25)
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	01/31/2012	1,075,000.00	1,274,434.00	1,158,510.30	1,115,043.75	0.00	(43,466.55)
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	05/28/2014	1,450,000.00	1,687,800.00	1,562,641.80	1,504,012.50	0.00	(58,629.30)
Totals for Cusip					4,100,000.00	4,803,625.00	4,418,504.40	4,252,725.00	0.00	(165,779.40)
902133AK3	TYCO ELECTRONICS GROUP	4.88%	01/15/2021	12/15/2010	740,000.00	735,722.80	798,160.30	799,272.52	1,112.22	0.00
Totals for Cusip					740,000.00	735,722.80	798,160.30	799,272.52	1,112.22	0.00
902133AM9	TYCO ELECTRONICS GROUP	3.50%	02/03/2022	12/16/2013	1,025,000.00	982,913.50	1,043,610.93	1,054,726.02	11,115.09	0.00
Totals for Cusip					1,025,000.00	982,913.50	1,043,610.93	1,054,726.02	11,115.09	0.00
902133AN7	TYCO ELECTRONICS GROUP	2.38%	12/17/2018	11/20/2013	515,000.00	512,388.95	514,289.82	519,967.18	5,677.36	0.00
Totals for Cusip					515,000.00	512,388.95	514,289.82	519,967.18	5,677.36	0.00
902133AT4	TYCO ELECTRONICS GROUP	3.70%	02/15/2026	01/25/2016	315,000.00	314,234.55	314,234.55	321,559.25	7,324.70	0.00
Totals for Cusip					315,000.00	314,234.55	314,234.55	321,559.25	7,324.70	0.00
902494AW3	TYSON FOODS INC	2.65%	08/15/2019	08/05/2014	395,000.00	394,739.30	395,218.83	398,765.14	3,546.31	0.00
Totals for Cusip					395,000.00	394,739.30	395,218.83	398,765.14	3,546.31	0.00

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90261XHC9	UBS AG STAMFORD CT	1.38%	08/14/2017	08/11/2014	3,450,000.00	3,438,891.00	3,428,713.50	3,448,871.85	20,158.35	0.00
	Totals for Cusip				3,450,000.00	3,438,891.00	3,428,713.50	3,448,871.85	20,158.35	0.00
90261XHL9	UBS AG STAMFORD CT	1.38%	06/01/2017	05/27/2015	1,000,000.00	999,060.00	995,235.00	999,766.00	4,531.00	0.00
	Totals for Cusip				1,000,000.00	999,060.00	995,235.00	999,766.00	4,531.00	0.00
903280AD7	USAA CAPITAL CORP	2.12%	06/03/2019	05/05/2014	2,800,000.00	2,799,860.00	2,797,676.00	2,813,325.20	15,649.20	0.00
	Totals for Cusip				2,800,000.00	2,799,860.00	2,797,676.00	2,813,325.20	15,649.20	0.00
904764AU1	UNILEVER CAPITAL CORP	2.00%	07/28/2026	07/25/2016	1,330,000.00	1,308,946.10	1,308,946.10	1,214,420.34	0.00	(94,525.76)
	Totals for Cusip				1,330,000.00	1,308,946.10	1,308,946.10	1,214,420.34	0.00	(94,525.76)
90521APJ1	UNION BANK NA	2.62%	09/26/2018	09/19/2013	900,000.00	899,793.00	908,639.10	909,837.00	1,197.90	0.00
	Totals for Cusip				900,000.00	899,793.00	908,639.10	909,837.00	1,197.90	0.00
906548CK6	UNION ELECTRIC CO	3.50%	04/15/2024	02/11/2016	1,300,000.00	1,380,015.00	1,380,015.00	1,338,092.60	0.00	(41,922.40)
	Totals for Cusip				1,300,000.00	1,380,015.00	1,380,015.00	1,338,092.60	0.00	(41,922.40)
907818DP0	UNION PACIFIC CORP	4.25%	04/15/2043	03/12/2013	1,860,000.00	1,834,108.80	1,864,116.18	1,915,677.24	51,561.06	0.00
907818DP0	UNION PACIFIC CORP	4.25%	04/15/2043	05/23/2016	410,000.00	433,849.70	433,849.70	422,272.94	0.00	(11,576.76)
	Totals for Cusip				2,270,000.00	2,267,958.50	2,297,965.88	2,337,950.18	51,561.06	(11,576.76)
907818EG9	UNION PACIFIC CORP	4.38%	11/15/2065	10/26/2015	430,000.00	412,984.90	398,599.25	427,627.26	29,028.01	0.00
907818EG9	UNION PACIFIC CORP	4.38%	11/15/2065	02/25/2016	1,000,000.00	951,060.00	951,060.00	994,482.00	43,422.00	0.00
	Totals for Cusip				1,430,000.00	1,364,044.90	1,349,659.25	1,422,109.26	72,450.01	0.00
909319AA3	UNITED AIR 2013-1 A	4.30%	02/15/2027	08/01/2013	599,933.87	599,933.87	620,931.55	617,931.89	0.00	(2,999.66)
	Totals for Cusip				599,933.87	599,933.87	620,931.55	617,931.89	0.00	(2,999.66)
911312AK2	UNITED PARCEL SERVICE	5.12%	04/01/2019	06/04/2013	3,100,000.00	3,628,798.00	3,420,747.70	3,329,074.50	0.00	(91,673.20)
	Totals for Cusip				3,100,000.00	3,628,798.00	3,420,747.70	3,329,074.50	0.00	(91,673.20)

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911312AN6	UNITED PARCEL SERVICE	4.88%	11/15/2040	09/23/2015	480,000.00	534,768.00	532,241.28	548,977.92	16,736.64	0.00
	Totals for Cusip				480,000.00	534,768.00	532,241.28	548,977.92	16,736.64	0.00
9128334S6	US TREASURY STRIP	0.00%	08/15/2031	02/27/2012	25,000,000.00	13,856,250.00	16,030,200.00	16,446,075.00	415,875.00	0.00
9128334S6	US TREASURY STRIP	0.00%	08/15/2031	12/24/2013	5,000,000.00	2,518,500.00	3,206,040.00	3,289,215.00	83,175.00	0.00
9128334S6	US TREASURY STRIP	0.00%	08/15/2031	06/09/2014	8,280,000.00	4,623,634.80	5,309,202.24	5,446,940.04	137,737.80	0.00
	Totals for Cusip				38,280,000.00	20,998,384.80	24,545,442.24	25,182,230.04	636,787.80	0.00
913017AR0	UNITED TECHNOLOGIES	8.88%	11/15/2019	10/01/2009	1,000,000.00	1,354,070.00	1,228,476.00	1,186,922.00	0.00	(41,554.00)
	Totals for Cusip				1,000,000.00	1,354,070.00	1,228,476.00	1,186,922.00	0.00	(41,554.00)
913017AS8	UNITED TECHNOLOGIES	8.75%	03/01/2021	12/02/2009	325,000.00	437,290.75	417,216.48	404,538.55	0.00	(12,677.93)
	Totals for Cusip				325,000.00	437,290.75	417,216.48	404,538.55	0.00	(12,677.93)
913017BK4	UNITED TECHNOLOGIES	6.05%	06/01/2036	05/23/2006	495,000.00	491,401.35	593,573.81	620,001.36	26,427.55	0.00
913017BK4	UNITED TECHNOLOGIES	6.05%	06/01/2036	01/07/2010	180,000.00	193,057.20	215,845.02	225,455.04	9,610.02	0.00
913017BK4	UNITED TECHNOLOGIES	6.05%	06/01/2036	10/20/2010	225,000.00	262,246.50	269,806.28	281,818.80	12,012.52	0.00
	Totals for Cusip				900,000.00	946,705.05	1,079,225.11	1,127,275.20	48,050.09	0.00
913017BZ1	UNITED TECHNOLOGIES	1.78%	05/04/2018	04/29/2015	3,800,000.00	3,814,250.00	3,761,639.00	3,800,828.40	39,189.40	0.00
	Totals for Cusip				3,800,000.00	3,814,250.00	3,761,639.00	3,800,828.40	39,189.40	0.00
91324PAX0	UNITEDHEALTH GROUP INC	6.50%	06/15/2037	02/27/2008	1,430,000.00	1,414,128.46	1,795,090.44	1,837,795.96	42,705.52	0.00
	Totals for Cusip				1,430,000.00	1,414,128.46	1,795,090.44	1,837,795.96	42,705.52	0.00
91324PBUS	UNITEDHEALTH GROUP INC	4.62%	11/15/2041	05/05/2016	335,000.00	372,603.75	372,603.75	353,808.91	0.00	(18,794.84)
	Totals for Cusip				335,000.00	372,603.75	372,603.75	353,808.91	0.00	(18,794.84)
91324PCM2	UNITEDHEALTH GROUP INC	2.70%	07/15/2020	07/20/2015	1,050,000.00	1,049,370.00	1,061,000.85	1,065,797.25	4,796.40	0.00

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Totals for Cusip					1,050,000.00	1,049,370.00	1,061,000.85	1,065,797.25	4,796.40	0.00
91324PCP5	UNITEDHEALTH GROUP INC	3.75%	07/15/2025	07/20/2015	725,000.00	723,035.25	747,385.10	750,544.65	3,159.55	0.00
Totals for Cusip					725,000.00	723,035.25	747,385.10	750,544.65	3,159.55	0.00
91324PCR1	UNITEDHEALTH GROUP INC	4.75%	07/15/2045	07/20/2015	140,000.00	139,424.60	147,460.60	154,226.52	6,765.92	0.00
Totals for Cusip					140,000.00	139,424.60	147,460.60	154,226.52	6,765.92	0.00
91481CAA8	UNIVERSITY OF PENNSYLVANIA	4.67%	09/01/2112	03/29/2012	900,000.00	900,000.00	903,675.60	889,727.40	0.00	(13,948.20)
Totals for Cusip					900,000.00	900,000.00	903,675.60	889,727.40	0.00	(13,948.20)
914886AB2	UNIV OF SOUTHERN CALIFORNIA	3.03%	10/01/2039	08/15/2016	3,605,000.00	3,605,000.00	3,605,000.00	3,201,881.69	0.00	(403,118.31)
Totals for Cusip					3,605,000.00	3,605,000.00	3,605,000.00	3,201,881.69	0.00	(403,118.31)
92276MBA2	VENTAS REALTY LP/CAP CRP	2.00%	02/15/2018	12/06/2012	435,000.00	433,864.65	432,875.90	435,895.23	3,019.33	0.00
Totals for Cusip					435,000.00	433,864.65	432,875.90	435,895.23	3,019.33	0.00
92343VAW4	VERIZON COMMUNICATIONS	6.00%	04/01/2041	04/10/2013	455,000.00	548,930.20	491,481.90	522,602.99	31,121.09	0.00
Totals for Cusip					455,000.00	548,930.20	491,481.90	522,602.99	31,121.09	0.00
92343VBC7	VERIZON COMMUNICATIONS	3.50%	11/01/2021	03/25/2014	800,000.00	806,096.00	816,799.20	825,739.20	8,940.00	0.00
Totals for Cusip					800,000.00	806,096.00	816,799.20	825,739.20	8,940.00	0.00
92343VCX0	VERIZON COMMUNICATIONS	4.52%	09/15/2048	11/02/2016	3,000,000.00	3,011,970.00	3,011,970.00	2,876,736.00	0.00	(135,234.00)
Totals for Cusip					3,000,000.00	3,011,970.00	3,011,970.00	2,876,736.00	0.00	(135,234.00)
927804FC3	VIRGINIA ELECTRIC & POWER	5.95%	09/15/2017	05/08/2008	950,000.00	978,367.00	1,021,055.25	978,854.35	0.00	(42,200.90)
927804FC3	VIRGINIA ELECTRIC & POWER	5.95%	09/15/2017	08/14/2009	685,000.00	743,615.45	736,234.58	705,805.51	0.00	(30,429.07)
Totals for Cusip					1,635,000.00	1,721,982.45	1,757,289.83	1,684,659.86	0.00	(72,629.97)
927804FR0	VIRGINIA ELECTRIC & POWER	4.45%	02/15/2044	02/04/2014	540,000.00	535,744.80	555,407.82	566,927.64	11,519.82	0.00
Totals for Cusip					540,000.00	535,744.80	555,407.82	566,927.64	11,519.82	0.00

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928668AA0	VOLKSWAGEN GROUP AMERICA	1.25%	05/23/2017	05/15/2014	1,800,000.00	1,798,884.00	1,756,971.00	1,797,084.00	40,113.00	0.00
	Totals for Cusip				1,800,000.00	1,798,884.00	1,756,971.00	1,797,084.00	40,113.00	0.00
928670AK4	VOLKSWAGEN INTL FIN	2.38%	03/22/2017	05/12/2015	1,000,000.00	1,023,870.00	994,964.00	1,002,250.00	7,286.00	0.00
	Totals for Cusip				1,000,000.00	1,023,870.00	994,964.00	1,002,250.00	7,286.00	0.00
92890HAB8	WEA FINANCE LLC / WESTFIEL	2.70%	09/17/2019	09/10/2014	1,600,000.00	1,596,800.00	1,586,819.20	1,618,315.20	31,496.00	0.00
	Totals for Cusip				1,600,000.00	1,596,800.00	1,586,819.20	1,618,315.20	31,496.00	0.00
93884PDW7	WASHINGTON GAS AND LIGHT	3.80%	09/15/2046	09/13/2016	695,000.00	695,000.00	695,000.00	654,134.00	0.00	(40,866.00)
	Totals for Cusip				695,000.00	695,000.00	695,000.00	654,134.00	0.00	(40,866.00)
94974BGU8	WELLS FARGO AND CO	4.75%	12/07/2046	12/01/2016	940,000.00	938,214.00	938,214.00	953,964.64	15,750.64	0.00
	Totals for Cusip				940,000.00	938,214.00	938,214.00	953,964.64	15,750.64	0.00
95709TAJ9	WESTAR ENERGY	4.10%	04/01/2043	05/12/2014	1,690,000.00	1,633,807.50	1,641,377.01	1,692,420.08	51,043.07	0.00
	Totals for Cusip				1,690,000.00	1,633,807.50	1,641,377.01	1,692,420.08	51,043.07	0.00
960386AJ9	WABTEC	3.45%	11/15/2026	10/31/2016	1,175,000.00	1,174,588.75	1,174,588.75	1,129,482.85	0.00	(45,105.90)
	Totals for Cusip				1,175,000.00	1,174,588.75	1,174,588.75	1,129,482.85	0.00	(45,105.90)
962166AT1	WEYERHAEUSER CO	8.50%	01/15/2025	09/09/2013	650,000.00	798,882.50	834,067.65	840,472.75	6,405.10	0.00
	Totals for Cusip				650,000.00	798,882.50	834,067.65	840,472.75	6,405.10	0.00
963320AQ9	WHIRLPOOL CORP	2.40%	03/01/2019	02/20/2014	540,000.00	538,779.60	537,851.88	542,083.32	4,231.44	0.00
	Totals for Cusip				540,000.00	538,779.60	537,851.88	542,083.32	4,231.44	0.00
976656CC0	WISCONSIN ELECTRIC POWER	4.25%	12/15/2019	12/08/2009	2,805,000.00	2,795,967.90	3,012,959.90	2,982,949.20	0.00	(30,010.70)
	Totals for Cusip				2,805,000.00	2,795,967.90	3,012,959.90	2,982,949.20	0.00	(30,010.70)
976826BF3	WISCONSIN POWER & LIGHT	7.60%	10/01/2038	10/01/2008	1,870,000.00	1,837,536.80	2,692,863.58	2,741,844.49	48,980.91	0.00



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Totals for Cusip					1,870,000.00	1,837,536.80	2,692,863.58	2,741,844.49	48,980.91	0.00
983024AF7	WYETH	6.45%	02/01/2024	07/11/2016	1,000,000.00	1,291,070.00	1,291,070.00	1,217,635.00	0.00	(73,435.00)
Totals for Cusip					1,000,000.00	1,291,070.00	1,291,070.00	1,217,635.00	0.00	(73,435.00)
983024AN0	WYETH	5.95%	04/01/2037	02/23/2010	815,000.00	847,388.10	969,061.08	1,025,634.31	56,573.23	0.00
983024AN0	WYETH	5.95%	04/01/2037	09/16/2010	480,000.00	552,566.40	570,735.36	604,054.56	33,319.20	0.00
983024AN0	WYETH	5.95%	04/01/2037	10/21/2016	750,000.00	992,595.00	992,595.00	943,835.25	0.00	(48,759.75)
Totals for Cusip					2,045,000.00	2,392,549.50	2,532,391.44	2,573,524.12	89,892.43	(48,759.75)
98372PAM0	XL CAPITAL LTD	5.75%	10/01/2021	09/27/2011	1,150,000.00	1,150,000.00	1,281,495.60	1,278,031.80	0.00	(3,463.80)
98372PAM0	XL CAPITAL LTD	5.75%	10/01/2021	10/08/2015	400,000.00	454,904.00	445,737.60	444,532.80	0.00	(1,204.80)
Totals for Cusip					1,550,000.00	1,604,904.00	1,727,233.20	1,722,564.60	0.00	(4,668.60)
984121BQ5	XEROX CORP	6.75%	02/01/2017	06/18/2010	345,000.00	387,445.35	361,533.78	346,246.14	0.00	(15,287.64)
Totals for Cusip					345,000.00	387,445.35	361,533.78	346,246.14	0.00	(15,287.64)
98419MAB6	XYLEM INC	4.88%	10/01/2021	07/16/2012	4,525,000.00	4,522,005.39	4,809,826.13	4,885,063.30	75,237.17	0.00
Totals for Cusip					4,525,000.00	4,522,005.39	4,809,826.13	4,885,063.30	75,237.17	0.00
98419MAK6	XYLEM INC	4.38%	11/01/2046	10/03/2016	205,000.00	202,861.85	202,861.85	201,940.38	0.00	(921.47)
Totals for Cusip					205,000.00	202,861.85	202,861.85	201,940.38	0.00	(921.47)
98420EAB1	XLIT LTD	5.25%	12/15/2043	11/18/2013	280,000.00	279,356.00	289,603.72	289,348.36	0.00	(255.36)
98420EAB1	XLIT LTD	5.25%	12/15/2043	08/20/2015	320,000.00	343,907.20	330,975.68	330,683.84	0.00	(291.84)
Totals for Cusip					600,000.00	623,263.20	620,579.40	620,032.20	0.00	(547.20)
98956PAE2	ZIMMER BIOMET HOLDINGS INC	2.00%	04/01/2018	03/10/2015	660,000.00	659,551.20	655,933.74	660,805.86	4,872.12	0.00
Totals for Cusip					660,000.00	659,551.20	655,933.74	660,805.86	4,872.12	0.00
98978VAG8	ZOETIS INC	1.88%	02/01/2018	10/25/2013	1,005,000.00	1,004,498.25	991,568.18	1,004,996.99	13,428.81	0.00

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Totals for Cusip										
					1,005,000.00	1,004,498.25	991,568.18	1,004,996.99	13,428.81	0.00
Totals for Corporate										
					901,842,747.97	809,870,827.10	883,673,376.38	890,045,232.63	18,180,586.62	(11,808,730.37)
Fed Agency										
3134A3ZU3	FREDDIE MAC	0.00%	12/14/2029	06/09/2016	7,000,000.00	4,856,040.00	4,856,040.00	4,562,915.00	0.00	(293,125.00)
Totals for Cusip										
					7,000,000.00	4,856,040.00	4,856,040.00	4,562,915.00	0.00	(293,125.00)
3134A4CP7	FREDDIE MAC	0.00%	03/15/2031	06/09/2016	2,000,000.00	1,319,860.00	1,319,860.00	1,215,254.00	0.00	(104,606.00)
Totals for Cusip										
					2,000,000.00	1,319,860.00	1,319,860.00	1,215,254.00	0.00	(104,606.00)
3134A4NQ3	FREDDIE MAC	0.00%	01/15/2030	06/09/2016	3,117,000.00	2,139,976.35	2,139,976.35	1,981,536.12	0.00	(158,440.23)
Totals for Cusip										
					3,117,000.00	2,139,976.35	2,139,976.35	1,981,536.12	0.00	(158,440.23)
31359MEU3	FANNIE MAE	6.25%	05/15/2029	07/07/2016	755,000.00	1,112,391.33	1,112,391.33	1,000,760.81	0.00	(111,630.52)
Totals for Cusip										
					755,000.00	1,112,391.33	1,112,391.33	1,000,760.81	0.00	(111,630.52)
31359YBD8	FNMA STRIP	0.00%	05/15/2027	09/12/2016	2,015,000.00	1,556,244.95	1,556,244.95	1,454,441.11	0.00	(101,803.84)
Totals for Cusip										
					2,015,000.00	1,556,244.95	1,556,244.95	1,454,441.11	0.00	(101,803.84)
31359YBH9	FNMA STRIP	0.00%	05/15/2029	06/09/2016	1,530,000.00	1,076,814.00	1,076,814.00	1,011,042.36	0.00	(65,771.64)
Totals for Cusip										
					1,530,000.00	1,076,814.00	1,076,814.00	1,011,042.36	0.00	(65,771.64)
31359YEA1	FNMA STRIP	0.00%	05/15/2030	11/09/2012	4,275,000.00	2,444,487.75	2,600,414.10	2,647,960.65	47,546.55	0.00
Totals for Cusip										
					4,275,000.00	2,444,487.75	2,600,414.10	2,647,960.65	47,546.55	0.00
31364DPJ9	FANNIE MAE	0.00%	03/23/2027	11/09/2012	3,474,000.00	2,265,669.85	2,408,263.65	2,436,000.07	27,736.42	0.00
Totals for Cusip										
					3,474,000.00	2,265,669.85	2,408,263.65	2,436,000.07	27,736.42	0.00
3136F7NM5	FANNIE MAE	0.00%	11/15/2030	11/09/2012	4,385,000.00	2,454,591.45	2,585,816.96	2,710,232.57	124,415.61	0.00
Totals for Cusip										
					4,385,000.00	2,454,591.45	2,585,816.96	2,710,232.57	124,415.61	0.00
Totals for Cusip										
					4,385,000.00	2,454,591.45	2,585,816.96	2,710,232.57	124,415.61	0.00

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76116EGF1	RFCO STRIP	0.00%	01/15/2025	05/25/2011	5,709,000.00	3,174,483.74	4,395,787.28	4,572,315.26	176,527.98	0.00
	Totals for Cusip				5,709,000.00	3,174,483.74	4,395,787.28	4,572,315.26	176,527.98	0.00
76116EGH7	RFCO STRIP	0.00%	01/15/2026	12/31/1997	35,500,000.00	3,639,622.13	26,146,140.50	27,365,033.00	1,218,892.50	0.00
76116EGH7	RFCO STRIP	0.00%	01/15/2026	12/31/1997	15,000,000.00	1,476,802.37	11,047,665.00	11,562,690.00	515,025.00	0.00
	Totals for Cusip				50,500,000.00	5,116,424.50	37,193,805.50	38,927,723.00	1,733,917.50	0.00
76116EGJ3	RFCO STRIP	0.00%	07/15/2026	12/31/1997	4,290,000.00	425,269.82	3,148,478.19	3,180,833.37	32,355.18	0.00
	Totals for Cusip				4,290,000.00	425,269.82	3,148,478.19	3,180,833.37	32,355.18	0.00
76116EGK0	RFCO STRIP	0.00%	01/15/2027	12/31/1997	28,835,000.00	2,763,822.60	20,615,669.76	21,457,651.76	841,982.00	0.00
	Totals for Cusip				28,835,000.00	2,763,822.60	20,615,669.76	21,457,651.76	841,982.00	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	12/31/1997	4,209,000.00	362,030.76	2,949,279.97	2,969,070.69	19,790.72	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	12/31/1997	21,000,000.00	1,579,995.53	14,714,868.00	14,813,610.00	98,742.00	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	12/31/1997	27,780,000.00	2,492,113.88	19,465,668.24	19,596,289.80	130,621.56	0.00
	Totals for Cusip				52,989,000.00	4,434,140.17	37,129,816.21	37,378,970.49	249,154.28	0.00
76116EGN4	RFCO STRIP	0.00%	07/15/2028	12/31/1997	21,579,000.00	1,873,403.51	14,814,717.19	14,958,519.64	143,802.45	0.00
	Totals for Cusip				21,579,000.00	1,873,403.51	14,814,717.19	14,958,519.64	143,802.45	0.00
76116EGP9	RFCO STRIP	0.00%	01/15/2029	12/31/1997	4,330,000.00	342,745.10	2,909,682.06	2,957,372.68	47,690.62	0.00
76116EGP9	RFCO STRIP	0.00%	01/15/2029	12/31/1997	3,163,000.00	251,126.08	2,125,479.07	2,160,316.35	34,837.28	0.00
	Totals for Cusip				7,493,000.00	593,871.18	5,035,161.13	5,117,689.03	82,527.90	0.00
76116EHF0	RFCO STRIP	0.00%	04/15/2026	12/31/1997	9,725,000.00	1,017,501.98	7,192,969.83	7,276,818.78	83,848.95	0.00
	Totals for Cusip				9,725,000.00	1,017,501.98	7,192,969.83	7,276,818.78	83,848.95	0.00
76116EHH6	RFCO STRIP	0.00%	04/15/2027	12/31/1997	8,875,000.00	805,875.00	6,337,460.00	6,543,839.25	206,379.25	0.00
	Totals for Cusip				8,875,000.00	805,875.00	6,337,460.00	6,543,839.25	206,379.25	0.00

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76116EHK9	RFCO STRIP	0.00%	04/15/2028	12/31/1997	10,650,000.00	900,081.39	7,387,297.95	7,437,001.50	49,703.55	0.00
Totals for Cusip										
76116EHN3	RFCO STRIP	0.00%	10/15/2029	12/31/1997	15,478,000.00	1,134,912.30	10,045,918.51	10,220,928.26	175,009.75	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	12/31/1997	20,000,000.00	1,535,082.56	12,980,900.00	13,207,040.00	226,140.00	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	12/31/1997	1,041,000.00	78,449.72	675,655.85	687,426.43	11,770.58	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	12/31/1997	10,000,000.00	719,875.49	6,490,450.00	6,603,520.00	113,070.00	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	05/19/2009	2,305,000.00	843,383.27	1,496,048.73	1,522,111.36	26,062.63	0.00
Totals for Cusip										
76116FAC1	RFCSP STRIP	0.00%	04/15/2030	12/31/1997	14,522,000.00	1,474,880.62	9,078,704.22	9,404,737.64	326,033.42	0.00
Totals for Cusip										
76116FAD9	RFCSP STRIP	0.00%	07/15/2020	11/09/2004	12,210,000.00	5,384,854.20	11,152,931.46	11,436,142.41	283,210.95	0.00
Totals for Cusip										
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	10/07/2015	1,550,000.00	1,417,382.00	1,402,593.45	1,448,681.15	46,087.70	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	11/17/2015	630,000.00	570,691.80	570,086.37	588,818.79	18,732.42	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	12/01/2015	1,755,000.00	1,601,086.50	1,588,097.75	1,640,280.92	52,183.17	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/22/2016	1,240,000.00	1,149,641.20	1,149,641.20	1,158,944.92	9,303.72	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	04/27/2016	5,000,000.00	4,662,300.00	4,662,300.00	4,673,165.00	10,865.00	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	07/01/2016	5,055,000.00	4,807,278.16	4,807,278.16	4,724,569.82	0.00	(82,708.34)
Totals for Cusip										
76116FAG2	RFCSP STRIP	0.00%	01/15/2021	08/28/2001	17,185,000.00	5,343,675.75	15,379,939.15	15,799,957.74	420,018.59	0.00
76116FAG2	RFCSP STRIP	0.00%	01/15/2021	08/28/2001	25,129,000.00	7,813,862.55	22,489,525.23	23,103,703.12	614,177.89	0.00

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76116FAG2	RFCSP STRIP	0.00%	01/15/2021	08/28/2001	5,650,000.00	1,756,867.50	5,056,540.95	5,194,632.60	138,091.65	0.00
76116FAG2	RFCSP STRIP	0.00%	01/15/2021	08/28/2001	9,720,000.00	3,022,434.00	8,699,040.36	8,936,606.88	237,566.52	0.00
76116FAG2	RFCSP STRIP	0.00%	01/15/2021	12/23/2016	5,624,000.00	5,150,515.44	5,150,515.44	5,170,728.10	20,212.66	0.00
	Totals for Cusip				63,308,000.00	23,087,355.24	56,775,561.13	58,205,628.44	1,430,067.31	0.00
912833LU2	US TREASURY STRIP	0.00%	02/15/2025	10/01/2013	30,900,000.00	21,743,712.00	24,769,841.70	25,276,200.00	506,358.30	0.00
	Totals for Cusip				30,900,000.00	21,743,712.00	24,769,841.70	25,276,200.00	506,358.30	0.00
912833RZ5	US TREASURY STRIP	0.00%	08/15/2028	03/15/2013	6,700,000.00	4,253,160.00	4,777,850.40	4,871,851.40	94,001.00	0.00
	Totals for Cusip				6,700,000.00	4,253,160.00	4,777,850.40	4,871,851.40	94,001.00	0.00
	Totals for Fed Agency				420,890,000.00	114,794,994.63	315,330,843.31	321,541,551.31	7,128,793.57	(918,085.57)
	Foreign									
046353AM0	ASTRAZENECA PLC	4.38%	11/16/2045	12/02/2015	1,125,000.00	1,150,593.75	1,127,280.37	1,129,223.25	1,942.88	0.00
	Totals for Cusip				1,125,000.00	1,150,593.75	1,127,280.37	1,129,223.25	1,942.88	0.00
13645RAV6	CANADIAN PACIFIC RR CO	4.80%	09/15/2035	09/08/2015	1,085,000.00	1,080,019.85	1,071,449.44	1,171,157.68	99,708.24	0.00
	Totals for Cusip				1,085,000.00	1,080,019.85	1,071,449.44	1,171,157.68	99,708.24	0.00
13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	09/08/2015	1,860,000.00	1,860,000.00	1,884,116.76	2,226,964.98	342,848.22	0.00
13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	09/08/2015	140,000.00	142,480.80	141,815.24	167,621.02	25,805.78	0.00
13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	10/05/2015	150,000.00	158,913.00	151,944.90	179,593.95	27,649.05	0.00
	Totals for Cusip				2,150,000.00	2,161,393.80	2,177,876.90	2,574,179.95	396,303.05	0.00
219868BW5	CORP ANDINA DE FOMENTO	2.00%	05/10/2019	05/04/2016	1,755,000.00	1,754,842.05	1,754,842.05	1,743,562.67	0.00	(11,279.38)
	Totals for Cusip				1,755,000.00	1,754,842.05	1,754,842.05	1,743,562.67	0.00	(11,279.38)
219868BX3	CORP ANDINA DE FOMENTO	2.12%	09/27/2021	09/20/2016	1,800,000.00	1,796,598.00	1,796,598.00	1,742,706.00	0.00	(53,892.00)
	Totals for Cusip				1,800,000.00	1,796,598.00	1,796,598.00	1,742,706.00	0.00	(53,892.00)

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471048AW8	JPN BANK FOR INTL COOP	1.50%	07/21/2021	07/13/2016	1,000,000.00	995,260.00	995,260.00	958,779.00	0.00	(36,481.00)
	Totals for Cusip				1,000,000.00	995,260.00	995,260.00	958,779.00	0.00	(36,481.00)
471068AH9	JAPAN FIN ORG MUNICIPAL	2.12%	04/13/2021	04/06/2016	1,000,000.00	997,800.00	997,800.00	978,108.00	0.00	(19,692.00)
	Totals for Cusip				1,000,000.00	997,800.00	997,800.00	978,108.00	0.00	(19,692.00)
559222AR5	MAGNA INTERNATIONAL INC	4.15%	10/01/2025	12/01/2016	3,000,000.00	3,109,050.00	3,109,050.00	3,108,027.00	0.00	(1,023.00)
	Totals for Cusip				3,000,000.00	3,109,050.00	3,109,050.00	3,108,027.00	0.00	(1,023.00)
563469UL7	MANITOBA PROVINCE OF	2.12%	06/22/2026	11/30/2016	300,000.00	281,520.00	281,520.00	279,855.00	0.00	(1,665.00)
	Totals for Cusip				300,000.00	281,520.00	281,520.00	279,855.00	0.00	(1,665.00)
651333DR4	NEWFOUNDLAND	8.65%	10/22/2022	04/13/2016	2,200,000.00	2,926,242.00	2,926,242.00	2,730,466.20	0.00	(195,775.80)
	Totals for Cusip				2,200,000.00	2,926,242.00	2,926,242.00	2,730,466.20	0.00	(195,775.80)
656836AB9	NA DEVELOPMENT BANK	2.40%	10/26/2022	11/17/2016	16,000,000.00	15,985,760.00	15,985,760.00	15,532,176.00	0.00	(453,584.00)
	Totals for Cusip				16,000,000.00	15,985,760.00	15,985,760.00	15,532,176.00	0.00	(453,584.00)
709629AM1	PENTAIR FINANCE SA	2.90%	09/15/2018	09/09/2015	4,000,000.00	3,997,600.00	3,982,096.00	4,046,228.00	64,132.00	0.00
	Totals for Cusip				4,000,000.00	3,997,600.00	3,982,096.00	4,046,228.00	64,132.00	0.00
709629AP4	PENTAIR FINANCE SA	4.65%	09/15/2025	01/06/2016	1,750,000.00	1,796,760.00	1,796,760.00	1,794,983.75	0.00	(1,776.25)
	Totals for Cusip				1,750,000.00	1,796,760.00	1,796,760.00	1,794,983.75	0.00	(1,776.25)
903724BL5	UKRAINE GOVERNMENT INTERNATION	1.47%	09/29/2021	09/22/2016	1,800,000.00	1,800,000.00	1,800,000.00	1,757,239.20	0.00	(42,760.80)
	Totals for Cusip				1,800,000.00	1,800,000.00	1,800,000.00	1,757,239.20	0.00	(42,760.80)
BE62884816	BELGIUM KINGDOM OF	1.12%	08/03/2019	07/27/2016	2,200,000.00	2,196,700.00	2,196,700.00	2,165,653.60	0.00	(31,046.40)
	Totals for Cusip				2,200,000.00	2,196,700.00	2,196,700.00	2,165,653.60	0.00	(31,046.40)
	Totals for Foreign				41,165,000.00	42,030,139.45	41,999,234.76	41,712,345.30	562,086.17	(848,975.63)

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MMIP Investment										
818999963	MONEY MARKET INVESTMENT POOL			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2016	454.06	454.06	454.06	454.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2016	469.92	469.92	469.92	469.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2016	460.35	460.35	460.35	460.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2016	466,713.96	466,713.96	466,713.96	466,713.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2016	402.70	402.70	402.70	402.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2016	898,236.55	898,236.55	898,236.55	898,236.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2016	402.67	402.67	402.67	402.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2016	1,166.03	1,166.03	1,166.03	1,166.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2016	361.55	361.55	361.55	361.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2016	409,011.73	409,011.73	409,011.73	409,011.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2016	385.83	385.83	385.83	385.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2016	417.17	417.17	417.17	417.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2016	1,263.26	1,263.26	1,263.26	1,263.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2016	396.95	396.95	396.95	396.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2016	187,059.73	187,059.73	187,059.73	187,059.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/11/2016	378.27	378.27	378.27	378.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2016	402.54	402.54	402.54	402.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2016	476.13	476.13	476.13	476.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2016	474.93	474.93	474.93	474.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2016	1,395.20	1,395.20	1,395.20	1,395.20	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			05/18/2016	505.97	505.97	505.97	505.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2016	478.09	478.09	478.09	478.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2016	461.37	461.37	461.37	461.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2016	38,527.50	38,527.50	38,527.50	38,527.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/27/2016	418.08	418.08	418.08	418.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2016	432.08	432.08	432.08	432.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/25/2016	425.94	425.94	425.94	425.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2016	90,988.62	90,988.62	90,988.62	90,988.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2016	440.16	440.16	440.16	440.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2016	1,324.00	1,324.00	1,324.00	1,324.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2016	420.23	420.23	420.23	420.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2016	72,067.49	72,067.49	72,067.49	72,067.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2016	1,662.09	1,662.09	1,662.09	1,662.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2016	143.68	143.68	143.68	143.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2016	79.32	79.32	79.32	79.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2016	835,717.91	835,717.91	835,717.91	835,717.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2016	127.63	127.63	127.63	127.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2016	850,132.20	850,132.20	850,132.20	850,132.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2016	415.74	415.74	415.74	415.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2016	188.89	188.89	188.89	188.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2016	191.73	191.73	191.73	191.73	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL		06/10/2016	06/10/2016	273.55	273.55	273.55	273.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/08/2016	06/08/2016	868,151.34	868,151.34	868,151.34	868,151.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/13/2016	06/13/2016	264.89	264.89	264.89	264.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/14/2016	06/14/2016	916.80	916.80	916.80	916.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/15/2016	06/15/2016	596.50	596.50	596.50	596.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/16/2016	06/16/2016	251.85	251.85	251.85	251.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/17/2016	06/17/2016	232.57	232.57	232.57	232.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/20/2016	06/20/2016	225.97	225.97	225.97	225.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/20/2016	06/20/2016	135,035.86	135,035.86	135,035.86	135,035.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/21/2016	06/21/2016	688.77	688.77	688.77	688.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/22/2016	06/22/2016	242.50	242.50	242.50	242.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/23/2016	06/23/2016	237.40	237.40	237.40	237.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/24/2016	06/24/2016	277.14	277.14	277.14	277.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/29/2016	06/29/2016	322.83	322.83	322.83	322.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/27/2016	06/27/2016	316.88	316.88	316.88	316.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/29/2016	06/29/2016	869,176.33	869,176.33	869,176.33	869,176.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/30/2016	06/30/2016	312.44	312.44	312.44	312.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/30/2016	06/30/2016	427,965.56	427,965.56	427,965.56	427,965.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		07/01/2016	07/01/2016	252.42	252.42	252.42	252.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/28/2016	06/28/2016	944.15	944.15	944.15	944.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		07/05/2016	07/05/2016	95.66	95.66	95.66	95.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		07/06/2016	07/06/2016	467.44	467.44	467.44	467.44	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			07/07/2016	177.73	177.73	177.73	177.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2016	135,610.90	135,610.90	135,610.90	135,610.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2016	118.77	118.77	118.77	118.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2016	153.93	153.93	153.93	153.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2016	135.28	135.28	135.28	135.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2016	166,416.87	166,416.87	166,416.87	166,416.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2016	104,901.50	104,901.50	104,901.50	104,901.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2016	275.68	275.68	275.68	275.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2016	426.45	426.45	426.45	426.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2016	374.33	374.33	374.33	374.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2016	217.13	217.13	217.13	217.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2016	673.55	673.55	673.55	673.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2016	235.33	235.33	235.33	235.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2016	348,783.06	348,783.06	348,783.06	348,783.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2016	243.26	243.26	243.26	243.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2016	88,739.83	88,739.83	88,739.83	88,739.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2016	156.40	156.40	156.40	156.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2016	563.70	563.70	563.70	563.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2016	487,548.28	487,548.28	487,548.28	487,548.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2016	943.82	943.82	943.82	943.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2016	327.72	327.72	327.72	327.72	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			07/27/2016	297.13	297.13	297.13	297.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2016	347.00	347.00	347.00	347.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2016	402,690.56	402,690.56	402,690.56	402,690.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2016	576.33	576.33	576.33	576.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2016	1,416.64	1,416.64	1,416.64	1,416.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2016	301.20	301.20	301.20	301.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2016	267.13	267.13	267.13	267.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2016	326.86	326.86	326.86	326.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2016	328.00	328.00	328.00	328.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2016	920.09	920.09	920.09	920.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2016	261.51	261.51	261.51	261.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2016	272.04	272.04	272.04	272.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2016	462.59	462.59	462.59	462.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2016	317,931.94	317,931.94	317,931.94	317,931.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2016	473.64	473.64	473.64	473.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2016	1,304.82	1,304.82	1,304.82	1,304.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2016	404.74	404.74	404.74	404.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2016	398.54	398.54	398.54	398.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2016	414.88	414.88	414.88	414.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2016	416.29	416.29	416.29	416.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2016	1,209.49	1,209.49	1,209.49	1,209.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2016	368.99	368.99	368.99	368.99	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			08/25/2016	390.55	390.55	390.55	390.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2016	371.64	371.64	371.64	371.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2016	604.09	604.09	604.09	604.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/01/2016	415.16	415.16	415.16	415.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/02/2016	307.29	307.29	307.29	307.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2016	374.50	374.50	374.50	374.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2016	115,343.75	115,343.75	115,343.75	115,343.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2016	1,195.54	1,195.54	1,195.54	1,195.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2016	776,739.99	776,739.99	776,739.99	776,739.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2016	316.84	316.84	316.84	316.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2016	431,517.50	431,517.50	431,517.50	431,517.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/07/2016	1,449.46	1,449.46	1,449.46	1,449.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2016	515.71	515.71	515.71	515.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2016	542.54	542.54	542.54	542.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2016	1,600.22	1,600.22	1,600.22	1,600.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2016	925,732.21	925,732.21	925,732.21	925,732.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2016	828.58	828.58	828.58	828.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2016	513.12	513.12	513.12	513.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2016	652,988.24	652,988.24	652,988.24	652,988.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2016	603.96	603.96	603.96	603.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2016	653.72	653.72	653.72	653.72	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/19/2016	609.53	609.53	609.53	609.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2016	543,061.17	543,061.17	543,061.17	543,061.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2016	1,828.55	1,828.55	1,828.55	1,828.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2016	413,458.53	413,458.53	413,458.53	413,458.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2016	602.83	602.83	602.83	602.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2016	641.92	641.92	641.92	641.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2016	702.59	702.59	702.59	702.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2016	697.10	697.10	697.10	697.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2016	2,050.59	2,050.59	2,050.59	2,050.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2016	663.41	663.41	663.41	663.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2016	647.62	647.62	647.62	647.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2016	609.39	609.39	609.39	609.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2016	286,547.43	286,547.43	286,547.43	286,547.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2016	1,648.97	1,648.97	1,648.97	1,648.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2016	715.10	715.10	715.10	715.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2016	396.10	396.10	396.10	396.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2016	224.24	224.24	224.24	224.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2016	228.91	228.91	228.91	228.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2016	166,846.67	166,846.67	166,846.67	166,846.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2016	305.94	305.94	305.94	305.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2016	226.12	226.12	226.12	226.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2016	678.37	678.37	678.37	678.37	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/12/2016	228.20	228.20	228.20	228.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2016	129,340.70	129,340.70	129,340.70	129,340.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2016	306.60	306.60	306.60	306.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2016	613,591.89	613,591.89	613,591.89	613,591.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2016	1,387.71	1,387.71	1,387.71	1,387.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2016	378.96	378.96	378.96	378.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2016	322.46	322.46	322.46	322.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2016	364.62	364.62	364.62	364.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2016	68,742.21	68,742.21	68,742.21	68,742.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2016	522.31	522.31	522.31	522.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2016	314.62	314.62	314.62	314.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2016	967.72	967.72	967.72	967.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2016	1,032,497.74	1,032,497.74	1,032,497.74	1,032,497.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2016	349.89	349.89	349.89	349.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2016	409,893.36	409,893.36	409,893.36	409,893.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2016	352.59	352.59	352.59	352.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2016	389.16	389.16	389.16	389.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2016	19,415.18	19,415.18	19,415.18	19,415.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2016	420.01	420.01	420.01	420.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2016	1,262.83	1,262.83	1,262.83	1,262.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2016	294.13	294.13	294.13	294.13	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/03/2016	333.92	333.92	333.92	333.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2016	342.72	342.72	342.72	342.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2016	769,609.82	769,609.82	769,609.82	769,609.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2016	294.77	294.77	294.77	294.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2016	874.41	874.41	874.41	874.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2016	297.70	297.70	297.70	297.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2016	859,798.30	859,798.30	859,798.30	859,798.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2016	295.28	295.28	295.28	295.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2016	107,829.28	107,829.28	107,829.28	107,829.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2016	516.45	516.45	516.45	516.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2016	561,898.17	561,898.17	561,898.17	561,898.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2016	155,695.07	155,695.07	155,695.07	155,695.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2016	1,550.06	1,550.06	1,550.06	1,550.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2016	516.43	516.43	516.43	516.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2016	329.71	329.71	329.71	329.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2016	327.21	327.21	327.21	327.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2016	250,364.12	250,364.12	250,364.12	250,364.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2016	349.64	349.64	349.64	349.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/23/2016	408.96	408.96	408.96	408.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2016	905.26	905.26	905.26	905.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2016	1,316,701.05	1,316,701.05	1,316,701.05	1,316,701.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2016	2,167.89	2,167.89	2,167.89	2,167.89	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/22/2016	1,606,544.62	1,606,544.62	1,606,544.62	1,606,544.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2016	488.88	488.88	488.88	488.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2016	407.77	407.77	407.77	407.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2016	378.47	378.47	378.47	378.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2016	623.36	623.36	623.36	623.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2016	300,064.39	300,064.39	300,064.39	300,064.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2016	1,467.02	1,467.02	1,467.02	1,467.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/28/2016	978.15	978.15	978.15	978.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2016	415.95	415.95	415.95	415.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2016	498.38	498.38	498.38	498.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2016	1,665,655.11	1,665,655.11	1,665,655.11	1,665,655.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2016	547.20	547.20	547.20	547.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2016	751,714.06	751,714.06	751,714.06	751,714.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2016	1,276.93	1,276.93	1,276.93	1,276.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2016	668,573.70	668,573.70	668,573.70	668,573.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2016	386.69	386.69	386.69	386.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2016	653.34	653.34	653.34	653.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2016	504.90	504.90	504.90	504.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2016	1,256,806.86	1,256,806.86	1,256,806.86	1,256,806.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2016	2,536,824.16	2,536,824.16	2,536,824.16	2,536,824.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2016	4,453,601.12	4,453,601.12	4,453,601.12	4,453,601.12	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss	
818999963	MONEY MARKET INVESTMENT POOL			12/15/2016	630.56	630.56	630.56	630.56	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/16/2016	668.62	668.62	668.62	668.62	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/13/2016	1,564.61	1,564.61	1,564.61	1,564.61	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/19/2016	724.34	724.34	724.34	724.34	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/19/2016	2,421,418.72	2,421,418.72	2,421,418.72	2,421,418.72	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/20/2016	2,126.13	2,126.13	2,126.13	2,126.13	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/21/2016	723.01	723.01	723.01	723.01	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/21/2016	1,048,560.13	1,048,560.13	1,048,560.13	1,048,560.13	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/23/2016	765.90	765.90	765.90	765.90	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/22/2016	1,206,734.41	1,206,734.41	1,206,734.41	1,206,734.41	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/22/2016	757.20	757.20	757.20	757.20	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/23/2016	732,493.17	732,493.17	732,493.17	732,493.17	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/27/2016	762.91	762.91	762.91	762.91	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/27/2016	22,343.52	22,343.52	22,343.52	22,343.52	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/28/2016	3,082.67	3,082.67	3,082.67	3,082.67	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/28/2016	1,248,754.39	1,248,754.39	1,248,754.39	1,248,754.39	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/29/2016	797.10	797.10	797.10	797.10	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/29/2016	126,151.41	126,151.41	126,151.41	126,151.41	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	774.08	774.08	774.08	774.08	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	5,380.00	5,380.00	5,380.00	5,380.00	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	30,021.25	30,021.25	30,021.25	30,021.25	0.00	0.00	
Totals for Cusip									38,993,931.02	38,993,931.02	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for MMIP Investment										
					38,993,931.02	38,993,931.02	38,993,931.02	38,993,931.02	0.00	0.00
Municipals										
01026CAC5	ALABAMA ECON SETTLEMENT AUTH B	3.16%	09/15/2025	12/02/2016	640,000.00	640,000.00	640,000.00	645,536.00	5,536.00	0.00
Totals for Cusip										
					640,000.00	640,000.00	640,000.00	645,536.00	5,536.00	0.00
01026CAD3	ALABAMA ECON SETTLEMENT AUTH B	4.26%	09/15/2032	12/02/2016	120,000.00	120,000.00	120,000.00	122,794.80	2,794.80	0.00
Totals for Cusip										
					120,000.00	120,000.00	120,000.00	122,794.80	2,794.80	0.00
072024ND0	BAY AREA TOLL AUTH CALIF TOLL	6.26%	04/01/2049	10/28/2009	1,525,000.00	1,525,000.00	2,055,242.50	2,075,814.75	20,572.25	0.00
Totals for Cusip										
					1,525,000.00	1,525,000.00	2,055,242.50	2,075,814.75	20,572.25	0.00
072024NU2	BAY AREA TOLL AUTH CALIF TOLL	6.92%	04/01/2040	06/24/2010	1,245,000.00	1,245,000.00	1,643,375.10	1,687,211.55	43,836.45	0.00
Totals for Cusip										
					1,245,000.00	1,245,000.00	1,643,375.10	1,687,211.55	43,836.45	0.00
13063A5E0	CALIFORNIA STATE	7.50%	04/01/2034	04/22/2009	1,180,000.00	1,188,673.00	1,646,536.60	1,667,930.00	21,393.40	0.00
Totals for Cusip										
					1,180,000.00	1,188,673.00	1,646,536.60	1,667,930.00	21,393.40	0.00
13063BFS6	CALIFORNIA ST BUILD AMERICA BN	6.65%	03/01/2022	03/26/2010	825,000.00	847,077.00	992,565.75	976,181.25	0.00	(16,384.50)
Totals for Cusip										
					825,000.00	847,077.00	992,565.75	976,181.25	0.00	(16,384.50)
15504RET2	CENTRAL PUGET SOUND WASH REGL	5.49%	11/01/2039	09/16/2009	1,230,000.00	1,230,000.00	1,500,612.30	1,528,693.20	28,080.90	0.00
15504RET2	CENTRAL PUGET SOUND WASH REGL	5.49%	11/01/2039	10/08/2009	980,000.00	1,029,137.20	1,195,609.80	1,217,983.20	22,373.40	0.00
Totals for Cusip										
					2,210,000.00	2,259,137.20	2,696,222.10	2,746,676.40	50,454.30	0.00
167725AC4	CHICAGO ILL TRANSIT AUTH	6.90%	12/01/2040	07/30/2008	1,235,000.00	1,235,000.00	1,435,341.70	1,552,518.50	117,176.80	0.00
167725AC4	CHICAGO ILL TRANSIT AUTH	6.90%	12/01/2040	10/30/2008	1,050,000.00	948,675.00	1,220,331.00	1,319,955.00	99,624.00	0.00
Totals for Cusip										
					2,285,000.00	2,183,675.00	2,655,672.70	2,872,473.50	216,800.80	0.00
207758KM4	CONNECTICUT ST SPL TAX	5.46%	11/01/2030	10/28/2010	2,160,000.00	2,160,000.00	2,463,242.40	2,517,458.40	54,216.00	0.00



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Totals for Cusip					2,160,000.00	2,160,000.00	2,463,242.40	2,517,458.40	54,216.00	0.00
254845GQ7	DISTRICT COLUMBIA WTR & SWR	5.52%	10/01/2044	10/20/2010	1,655,000.00	1,655,000.00	1,942,556.25	2,009,219.65	66,663.40	0.00
Totals for Cusip					1,655,000.00	1,655,000.00	1,942,556.25	2,009,219.65	66,663.40	0.00
254845JZ4	DISTRICT COLUMBIA WTR & SWR	4.81%	10/01/2114	07/11/2014	600,000.00	600,000.00	594,102.00	607,056.00	12,954.00	0.00
254845JZ4	DISTRICT COLUMBIA WTR & SWR	4.81%	10/01/2114	10/31/2016	400,000.00	443,684.00	443,684.00	404,704.00	0.00	(38,980.00)
Totals for Cusip					1,000,000.00	1,043,684.00	1,037,786.00	1,011,760.00	12,954.00	(38,980.00)
452252FK0	ILLINOIS ST TOLL HWY AUTH	5.85%	12/01/2034	05/10/2010	1,825,000.00	1,833,924.25	2,218,342.25	2,228,379.75	10,037.50	0.00
Totals for Cusip					1,825,000.00	1,833,924.25	2,218,342.25	2,228,379.75	10,037.50	0.00
544646XY3	LOS ANGELES CALIF UNI SCH DIST	5.76%	07/01/2029	10/02/2009	3,360,000.00	3,390,643.20	4,003,641.60	4,027,665.60	24,024.00	0.00
Totals for Cusip					3,360,000.00	3,390,643.20	4,003,641.60	4,027,665.60	24,024.00	0.00
574300HZ5	MARYLAND ST TRANSN AUTH TRANSN	5.89%	07/01/2043	12/15/2010	1,400,000.00	1,417,584.00	1,702,666.00	1,737,932.00	35,266.00	0.00
Totals for Cusip					1,400,000.00	1,417,584.00	1,702,666.00	1,737,932.00	35,266.00	0.00
575718AB7	MASS INSTITUTE OF TECH	4.68%	07/01/2114	04/02/2014	420,000.00	420,831.60	433,334.58	422,787.96	0.00	(10,546.62)
575718AB7	MASS INSTITUTE OF TECH	4.68%	07/01/2114	04/01/2014	1,080,000.00	1,080,000.00	1,114,288.92	1,087,169.04	0.00	(27,119.88)
Totals for Cusip					1,500,000.00	1,500,831.60	1,547,623.50	1,509,957.00	0.00	(37,666.50)
57604P5P5	MASSACHUSETTS ST WTR POLLUTN A	5.19%	08/01/2040	06/30/2010	2,635,000.00	2,635,000.00	3,088,509.85	2,993,307.30	0.00	(95,202.55)
Totals for Cusip					2,635,000.00	2,635,000.00	3,088,509.85	2,993,307.30	0.00	(95,202.55)
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/08/2010	1,295,000.00	1,295,000.00	1,779,925.70	1,811,899.25	31,973.55	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/16/2010	1,955,000.00	1,987,922.20	2,687,069.30	2,735,338.25	48,268.95	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	04/03/2014	1,750,000.00	2,353,837.50	2,405,305.00	2,448,512.50	43,207.50	0.00
Totals for Cusip					5,000,000.00	5,636,759.70	6,872,300.00	6,995,750.00	123,450.00	0.00
64966HYV6	NEW YORK BUILD AMERICA	5.85%	06/01/2040	06/10/2010	805,000.00	805,000.00	999,536.30	1,010,444.05	10,907.75	0.00

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	Totals for Cusip				805,000.00	805,000.00	999,536.30	1,010,444.05	10,907.75	0.00
64966JAR7	NEW YORK NY	6.27%	12/01/2037	12/15/2010	800,000.00	800,000.00	1,024,760.00	1,039,016.00	14,256.00	0.00
	Totals for Cusip				800,000.00	800,000.00	1,024,760.00	1,039,016.00	14,256.00	0.00
64971MT44	NEW YORK N Y CITY TRANSITIONAL	5.27%	05/01/2027	05/19/2010	1,370,000.00	1,370,000.00	1,548,552.10	1,590,350.80	41,798.70	0.00
	Totals for Cusip				1,370,000.00	1,370,000.00	1,548,552.10	1,590,350.80	41,798.70	0.00
64971MZG0	NEW YORK N Y CITY TRANSITIONAL	5.77%	08/01/2036	10/16/2009	2,960,000.00	2,960,000.00	3,626,000.00	3,639,734.40	13,734.40	0.00
	Totals for Cusip				2,960,000.00	2,960,000.00	3,626,000.00	3,639,734.40	13,734.40	0.00
649902H48	NEW YORK ST DORM AUTH	5.43%	03/15/2039	10/08/2009	4,595,000.00	4,595,000.00	5,311,820.00	5,522,087.20	210,267.20	0.00
	Totals for Cusip				4,595,000.00	4,595,000.00	5,311,820.00	5,522,087.20	210,267.20	0.00
66285WFB7	NORTH TEX TWY AUTH	6.72%	01/01/2049	08/03/2009	1,000,000.00	1,000,000.00	1,377,640.00	1,403,230.00	25,590.00	0.00
	Totals for Cusip				1,000,000.00	1,000,000.00	1,377,640.00	1,403,230.00	25,590.00	0.00
677632MV0	OHIO ST UNIV GEN RCPTS	4.91%	06/01/2040	09/15/2010	2,810,000.00	2,810,000.00	3,154,646.50	3,204,833.10	50,186.60	0.00
	Totals for Cusip				2,810,000.00	2,810,000.00	3,154,646.50	3,204,833.10	50,186.60	0.00
677632PA3	OHIO ST UNIV GEN RCPTS	4.80%	06/01/2111	10/20/2011	875,000.00	866,188.75	837,453.75	861,236.25	23,782.50	0.00
	Totals for Cusip				875,000.00	866,188.75	837,453.75	861,236.25	23,782.50	0.00
67766WQG	OHIO ST WTR DEV AUTH WTR	4.88%	12/01/2034	08/12/2010	1,530,000.00	1,530,000.00	1,719,062.10	1,706,516.10	0.00	(12,546.00)
	Totals for Cusip				1,530,000.00	1,530,000.00	1,719,062.10	1,706,516.10	0.00	(12,546.00)
68607DNL5	OREGON ST DEPT TRANSN HWY USER	5.83%	11/15/2034	01/21/2011	1,215,000.00	1,221,135.75	1,542,819.15	1,533,986.10	0.00	(8,833.05)
	Totals for Cusip				1,215,000.00	1,221,135.75	1,542,819.15	1,533,986.10	0.00	(8,833.05)
709223VZ1	PENNSYLVANIA ST TPK COMMN	6.10%	12/01/2039	06/22/2009	1,835,000.00	1,835,000.00	2,280,079.25	2,312,338.55	32,259.30	0.00
	Totals for Cusip				1,835,000.00	1,835,000.00	2,280,079.25	2,312,338.55	32,259.30	0.00

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73358WAJ3	PORT AUTH NY AND NJ	6.04%	12/01/2029	06/17/2009	1,270,000.00	1,270,000.00	1,538,211.30	1,589,112.90	50,901.60	0.00
Totals for Cusip					1,270,000.00	1,270,000.00	1,538,211.30	1,589,112.90	50,901.60	0.00
759136QP2	REGIONAL TRANSN DIST COLO SALE	5.84%	11/01/2050	11/10/2010	1,750,000.00	1,750,000.00	2,266,495.00	2,295,650.00	29,155.00	0.00
Totals for Cusip					1,750,000.00	1,750,000.00	2,266,495.00	2,295,650.00	29,155.00	0.00
79575DE63	SALT RIVER PROJECT ARIZ AGRIC	4.84%	01/01/2041	09/30/2010	2,090,000.00	2,090,000.00	2,388,243.00	2,391,796.00	3,553.00	0.00
Totals for Cusip					2,090,000.00	2,090,000.00	2,388,243.00	2,391,796.00	3,553.00	0.00
796253Y30	SAN ANTONIO TX ELEEC & GAS	5.81%	02/01/2041	10/29/2010	1,500,000.00	1,500,000.00	1,885,200.00	1,870,140.00	0.00	(15,060.00)
Totals for Cusip					1,500,000.00	1,500,000.00	1,885,200.00	1,870,140.00	0.00	(15,060.00)
796253ZZ1	SAN ANTONIO TX ELEEC & GAS	4.43%	02/01/2042	03/20/2012	1,090,000.00	1,090,000.00	1,138,232.50	1,163,411.50	25,179.00	0.00
Totals for Cusip					1,090,000.00	1,090,000.00	1,138,232.50	1,163,411.50	25,179.00	0.00
837151AA7	SOUTH CAROLINA ST PUB SVC AUTH	6.45%	01/01/2050	12/09/2010	385,000.00	385,000.00	482,239.45	507,776.50	25,537.05	0.00
Totals for Cusip					385,000.00	385,000.00	482,239.45	507,776.50	25,537.05	0.00
91412GHA6	UNIVERSITY CALIFORNIA REVS	4.86%	05/15/2112	02/22/2012	390,000.00	390,000.00	370,644.30	376,938.90	6,294.60	0.00
Totals for Cusip					390,000.00	390,000.00	370,644.30	376,938.90	6,294.60	0.00
91514ADE2	UNIV OF TEXAS TX UNIV REVENUES	3.85%	08/15/2046	01/07/2016	1,180,000.00	1,180,000.00	1,180,000.00	1,199,694.20	19,694.20	0.00
Totals for Cusip					1,180,000.00	1,180,000.00	1,180,000.00	1,199,694.20	19,694.20	0.00
Totals for Municipals					60,015,000.00	60,729,313.45	71,997,917.30	73,044,340.50	1,271,095.80	(224,672.60)
US Govt Bonds										
76116EGB0	RFCO STRIP	0.00%	01/15/2023	06/21/2016	6,449,000.00	5,750,121.87	5,750,121.87	5,579,120.19	0.00	(171,001.68)
Totals for Cusip					6,449,000.00	5,750,121.87	5,750,121.87	5,579,120.19	0.00	(171,001.68)
912803EC3	US TREASURY STRIP	0.00%	05/15/2043	09/10/2015	3,320,000.00	1,404,360.00	1,415,076.96	1,450,654.08	35,577.12	0.00
Totals for Cusip					3,320,000.00	1,404,360.00	1,415,076.96	1,450,654.08	35,577.12	0.00

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912803EL3	US TREASURY STRIP	0.00%	02/15/2045	06/16/2016	2,865,000.00	1,394,682.00	1,394,682.00	1,182,975.69	0.00	(211,706.31)
Totals for Cusip					2,865,000.00	1,394,682.00	1,394,682.00	1,182,975.69	0.00	(211,706.31)
912810EK0	US TREASURY BOND	8.12%	08/15/2021	12/08/2016	110,000.00	141,045.89	141,045.89	140,091.05	0.00	(954.84)
Totals for Cusip					110,000.00	141,045.89	141,045.89	140,091.05	0.00	(954.84)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	11/04/2016	2,500,000.00	3,306,640.63	3,306,640.63	3,035,155.00	0.00	(271,485.63)
Totals for Cusip					2,500,000.00	3,306,640.63	3,306,640.63	3,035,155.00	0.00	(271,485.63)
912810QN1	US TREASURY BOND	4.75%	02/15/2041	10/18/2016	3,300,000.00	4,730,771.96	4,730,771.96	4,302,375.00	0.00	(428,396.96)
Totals for Cusip					3,300,000.00	4,730,771.96	4,730,771.96	4,302,375.00	0.00	(428,396.96)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/02/2016	945,000.00	795,571.88	795,571.88	794,574.90	0.00	(996.98)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/01/2016	700,000.00	576,625.00	576,625.00	588,574.00	11,949.00	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/07/2016	555,000.00	468,628.12	468,628.12	466,655.10	0.00	(1,973.02)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/15/2016	455,000.00	373,028.91	373,028.91	382,573.10	9,544.19	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/15/2016	1,875,000.00	1,545,996.09	1,545,996.09	1,576,537.50	30,541.41	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/15/2016	930,000.00	764,198.44	764,198.44	781,962.60	17,764.16	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/21/2016	845,000.00	702,406.25	702,406.25	710,492.90	8,086.65	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/22/2016	1,650,000.00	1,365,375.00	1,365,375.00	1,387,353.00	21,978.00	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/21/2016	475,000.00	393,582.03	393,582.03	399,389.50	5,807.47	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/19/2016	430,000.00	356,362.50	356,362.50	361,552.60	5,190.10	0.00
Totals for Cusip					8,860,000.00	7,341,774.22	7,341,774.22	7,449,665.20	110,860.98	(2,970.00)
912828A75	US TREASURY NOTE	1.50%	12/31/2018	12/02/2015	10,000.00	10,076.80	10,045.31	10,058.20	12.89	0.00
Totals for Cusip					10,000.00	10,076.80	10,045.31	10,058.20	12.89	0.00

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912828B58	US TREASURY NOTE	2.12%	01/31/2021	08/11/2016	1,895,000.00	1,983,013.87	1,983,013.87	1,920,241.40	0.00	(62,772.47)
	Totals for Cusip				1,895,000.00	1,983,013.87	1,983,013.87	1,920,241.40	0.00	(62,772.47)
912828D23	US TREASURY NOTE	1.62%	04/30/2019	04/01/2016	95,000.00	97,016.50	97,016.50	95,742.14	0.00	(1,274.36)
912828D23	US TREASURY NOTE	1.62%	04/30/2019	06/17/2016	5,760,000.00	5,893,599.46	5,893,599.46	5,804,997.12	0.00	(88,602.34)
912828D23	US TREASURY NOTE	1.62%	04/30/2019	06/24/2016	250,000.00	256,582.03	256,582.03	251,953.00	0.00	(4,629.03)
912828D23	US TREASURY NOTE	1.62%	04/30/2019	06/20/2016	3,480,000.00	3,555,724.80	3,555,724.80	3,507,185.76	0.00	(48,539.04)
	Totals for Cusip				9,585,000.00	9,802,922.79	9,802,922.79	9,659,878.02	0.00	(143,044.77)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	07/17/2015	105,000.00	105,958.65	106,107.44	105,931.04	0.00	(176.40)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	08/31/2015	2,985,000.00	3,037,587.31	3,016,482.80	3,011,468.00	0.00	(5,014.80)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	09/22/2016	8,565,000.00	8,935,171.93	8,935,171.93	8,640,945.86	0.00	(294,226.07)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	10/27/2016	7,290,000.00	7,552,838.67	7,552,838.67	7,354,640.43	0.00	(198,198.24)
	Totals for Cusip				18,945,000.00	19,631,556.56	19,610,600.84	19,112,985.33	0.00	(497,615.51)
912828G53	US TREASURY NOTE	1.88%	11/30/2021	06/07/2016	2,825,000.00	2,907,101.56	2,907,101.56	2,817,386.63	0.00	(89,714.93)
	Totals for Cusip				2,825,000.00	2,907,101.56	2,907,101.56	2,817,386.63	0.00	(89,714.93)
912828G79	US TREASURY NOTE	1.00%	12/15/2017	04/15/2015	135,000.00	135,896.48	134,815.46	135,142.43	326.97	0.00
	Totals for Cusip				135,000.00	135,896.48	134,815.46	135,142.43	326.97	0.00
912828G87	US TREASURY NOTE	2.12%	12/31/2021	05/29/2015	1,890,000.00	1,927,578.52	1,906,684.92	1,906,168.95	0.00	(515.97)
	Totals for Cusip				1,890,000.00	1,927,578.52	1,906,684.92	1,906,168.95	0.00	(515.97)
912828J76	US TREASURY NOTE	1.75%	03/31/2022	11/18/2015	600,000.00	591,219.70	590,765.40	592,008.00	1,242.60	0.00
912828J76	US TREASURY NOTE	1.75%	03/31/2022	11/17/2015	490,000.00	482,822.27	482,458.41	483,473.20	1,014.79	0.00
912828J76	US TREASURY NOTE	1.75%	03/31/2022	01/25/2016	7,920,000.00	7,943,203.13	7,943,203.13	7,814,505.60	0.00	(128,697.53)
	Totals for Cusip				9,010,000.00	9,017,245.10	9,016,426.94	8,889,986.80	2,257.39	(128,697.53)

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912828K82	US TREASURY NOTE	1.00%	08/15/2018	09/26/2016	2,570,000.00	2,581,344.14	2,581,344.14	2,566,587.04	0.00	(14,757.10)
	Totals for Cusip				2,570,000.00	2,581,344.14	2,581,344.14	2,566,587.04	0.00	(14,757.10)
912828L40	US TREASURY NOTE	1.00%	09/15/2018	10/20/2016	875,000.00	877,392.58	877,392.58	873,154.63	0.00	(4,237.95)
	Totals for Cusip				875,000.00	877,392.58	877,392.58	873,154.63	0.00	(4,237.95)
912828M72	US TREASURY NOTE	0.88%	11/30/2017	04/06/2016	4,025,000.00	4,034,905.27	4,034,905.27	4,025,313.95	0.00	(9,591.32)
	Totals for Cusip				4,025,000.00	4,034,905.27	4,034,905.27	4,025,313.95	0.00	(9,591.32)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	11/30/2015	4,020,000.00	4,020,000.00	3,998,014.62	3,992,832.84	0.00	(5,181.78)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	12/02/2015	565,000.00	565,000.00	561,910.02	561,181.73	0.00	(728.29)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	05/31/2016	6,235,000.00	6,384,299.03	6,384,299.03	6,192,863.87	0.00	(191,435.16)
	Totals for Cusip				10,820,000.00	10,969,299.03	10,944,223.67	10,746,878.44	0.00	(197,345.23)
912828PC8	US TREASURY NOTE	2.62%	11/15/2020	05/05/2016	395,000.00	420,458.98	420,458.98	408,269.63	0.00	(12,189.35)
	Totals for Cusip				395,000.00	420,458.98	420,458.98	408,269.63	0.00	(12,189.35)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	09/01/2016	1,555,000.00	1,569,286.41	1,569,286.41	1,525,419.24	0.00	(43,867.17)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	09/01/2016	1,415,000.00	1,428,110.57	1,428,110.57	1,388,082.46	0.00	(40,028.11)
	Totals for Cusip				2,970,000.00	2,997,396.98	2,997,396.98	2,913,501.70	0.00	(83,895.28)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	10/04/2016	18,380,000.00	18,598,980.47	18,598,980.47	17,776,915.44	0.00	(822,065.03)
	Totals for Cusip				18,380,000.00	18,598,980.47	18,598,980.47	17,776,915.44	0.00	(822,065.03)
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/15/2016	2,890,000.00	2,745,048.44	2,745,048.44	2,780,607.72	35,559.28	0.00
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/15/2016	785,000.00	744,891.41	744,891.41	755,286.18	10,394.77	0.00
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/13/2016	1,275,000.00	1,220,812.50	1,220,812.50	1,226,738.70	5,926.20	0.00
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/12/2016	196,000.00	187,823.12	187,823.12	188,581.01	757.89	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/19/2016	910,000.00	866,490.63	866,490.63	875,554.68	9,064.05	0.00
	Totals for Cusip				6,056,000.00	5,765,066.10	5,765,066.10	5,826,768.29	61,702.19	0.00
912828U57	US TREASURY NOTE	2.12%	11/30/2023	11/28/2016	3,075,000.00	3,072,117.19	3,072,117.19	3,054,578.93	0.00	(17,538.26)
	Totals for Cusip				3,075,000.00	3,072,117.19	3,072,117.19	3,054,578.93	0.00	(17,538.26)
912828U65	US TREASURY NOTE	1.75%	11/30/2021	11/28/2016	459,000.00	457,852.50	457,852.50	455,575.40	0.00	(2,277.10)
	Totals for Cusip				459,000.00	457,852.50	457,852.50	455,575.40	0.00	(2,277.10)
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/19/2016	8,000,000.00	7,940,000.00	7,940,000.00	7,980,936.00	40,936.00	0.00
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/19/2016	3,555,000.00	3,528,337.50	3,528,337.50	3,546,528.44	18,190.94	0.00
	Totals for Cusip				11,555,000.00	11,468,337.50	11,468,337.50	11,527,464.44	59,126.94	0.00
912828UZ1	US TREASURY NOTE	0.62%	04/30/2018	12/13/2016	30,000.00	29,815.32	29,815.32	29,853.51	38.19	0.00
	Totals for Cusip				30,000.00	29,815.32	29,815.32	29,853.51	38.19	0.00
912828VB3	US TREASURY NOTE	1.75%	05/15/2023	09/30/2016	12,855,000.00	13,146,748.24	13,146,748.24	12,520,564.32	0.00	(626,183.92)
	Totals for Cusip				12,855,000.00	13,146,748.24	13,146,748.24	12,520,564.32	0.00	(626,183.92)
912828VE7	US TREASURY NOTE	1.00%	05/31/2018	04/06/2016	3,090,000.00	3,105,087.89	3,105,087.89	3,088,791.81	0.00	(16,296.08)
	Totals for Cusip				3,090,000.00	3,105,087.89	3,105,087.89	3,088,791.81	0.00	(16,296.08)
912828XG0	US TREASURY NOTE	2.12%	06/30/2022	02/24/2016	3,000,000.00	3,120,351.56	3,120,351.56	3,010,548.00	0.00	(109,803.56)
912828XG0	US TREASURY NOTE	2.12%	06/30/2022	12/12/2016	1,700,000.00	1,704,814.28	1,704,814.28	1,705,977.20	1,162.92	0.00
	Totals for Cusip				4,700,000.00	4,825,165.84	4,825,165.84	4,716,525.20	1,162.92	(109,803.56)
9128334U1	US TREASURY STRIP	0.00%	08/15/2032	05/28/2013	24,800,000.00	13,510,544.00	15,362,360.00	15,758,713.60	396,353.60	0.00
	Totals for Cusip				24,800,000.00	13,510,544.00	15,362,360.00	15,758,713.60	396,353.60	0.00
9128334V9	US TREASURY STRIP	0.00%	02/15/2033	10/21/2010	14,400,000.00	5,714,352.00	8,751,744.00	8,985,283.20	233,539.20	0.00
	Totals for Cusip				14,400,000.00	5,714,352.00	8,751,744.00	8,985,283.20	233,539.20	0.00

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8217 SBA

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
9128337S3	US TREASURY STRIP	0.00%	11/15/2032	12/29/2011	23,400,000.00	12,585,690.00	14,328,428.40	14,740,572.60	412,144.20	0.00
9128337S3	US TREASURY STRIP	0.00%	11/15/2032	01/13/2012	13,438,000.00	7,302,209.20	8,228,436.79	8,465,120.28	236,683.49	0.00
	Totals for Cusip				36,838,000.00	19,887,899.20	22,556,865.19	23,205,692.88	648,827.69	0.00
9128337U8	US TREASURY STRIP	0.00%	11/15/2033	04/27/2012	16,620,000.00	8,381,133.60	9,814,010.28	10,106,738.34	292,728.06	0.00
	Totals for Cusip				16,620,000.00	8,381,133.60	9,814,010.28	10,106,738.34	292,728.06	0.00
9128337W4	US TREASURY STRIP	0.00%	11/15/2034	10/21/2010	4,960,000.00	1,801,769.60	2,822,934.40	2,910,379.20	87,444.80	0.00
9128337W4	US TREASURY STRIP	0.00%	11/15/2034	09/27/2011	21,500,000.00	10,124,565.00	12,236,510.00	12,615,555.00	379,045.00	0.00
9128337W4	US TREASURY STRIP	0.00%	11/15/2034	05/10/2012	6,300,000.00	3,091,536.00	3,585,582.00	3,696,651.00	111,069.00	0.00
	Totals for Cusip				32,760,000.00	15,017,870.60	18,645,026.40	19,222,585.20	577,558.80	0.00
912833LH1	US TREASURY STRIP	0.00%	05/15/2022	12/04/2013	9,660,000.00	7,687,814.40	8,415,453.90	8,618,304.24	202,850.34	0.00
912833LL2	US TREASURY STRIP	0.00%	02/15/2023	02/27/2012	2,345,000.00	1,833,860.35	2,001,968.71	2,045,081.54	43,112.83	0.00
	Totals for Cusip				2,345,000.00	1,833,860.35	2,001,968.71	2,045,081.54	43,112.83	0.00
912833LQ1	US TREASURY STRIP	0.00%	02/15/2024	11/20/2013	14,496,000.00	10,734,722.88	12,016,343.23	12,254,976.38	238,633.15	0.00
912833LQ1	US TREASURY STRIP	0.00%	02/15/2024	06/26/2014	21,860,000.00	16,914,175.00	18,120,672.12	18,480,531.44	359,859.32	0.00
	Totals for Cusip				36,356,000.00	27,648,897.88	30,137,015.35	30,735,507.82	598,492.47	0.00
912833LX6	US TREASURY STRIP	0.00%	11/15/2025	05/21/2004	15,230,000.00	4,353,038.60	11,929,430.55	12,127,923.14	198,492.59	0.00
912833LX6	US TREASURY STRIP	0.00%	11/15/2025	09/10/2009	14,000,000.00	6,698,440.00	10,965,990.00	11,148,452.00	182,462.00	0.00
912833LX6	US TREASURY STRIP	0.00%	11/15/2025	11/04/2009	7,875,000.00	3,772,518.75	6,168,369.38	6,271,004.25	102,634.87	0.00
	Totals for Cusip				37,105,000.00	14,823,997.35	29,063,789.93	29,547,379.39	483,589.46	0.00
912833PA2	US TREASURY STRIP	0.00%	08/15/2026	07/14/2014	34,090,000.00	23,829,250.90	26,057,782.38	26,518,713.27	460,930.89	0.00

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8217 SBA

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip										
912833PE4	US TREASURY STRIP	0.00%	08/15/2027	09/26/2008	550,000.00	229,240.00	405,577.15	413,348.65	7,771.50	0.00
912833PE4	US TREASURY STRIP	0.00%	08/15/2027	03/14/2013	2,470,000.00	1,627,730.00	1,821,410.11	1,856,311.21	34,901.10	0.00
912833PE4	US TREASURY STRIP	0.00%	08/15/2027	05/28/2014	720,000.00	488,620.80	530,937.36	541,110.96	10,173.60	0.00
Totals for Cusip										
912833RY8	US TREASURY STRIP	0.00%	02/15/2028	05/28/2014	14,300,000.00	9,502,064.00	10,382,772.40	10,578,811.10	196,038.70	0.00
Totals for Cusip										
912833WQ9	US TREASURY STRIP	0.00%	05/15/2028	05/25/2012	24,926,000.00	16,509,985.36	17,911,649.12	18,257,946.04	346,296.92	0.00
Totals for Cusip										
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	04/29/2010	11,000,000.00	4,445,540.00	7,641,942.00	7,804,467.00	162,525.00	0.00
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	04/29/2010	9,985,000.00	3,986,913.65	6,936,799.17	7,084,327.55	147,528.38	0.00
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	07/15/2011	30,955,000.00	14,323,807.15	21,505,119.51	21,962,479.64	457,360.13	0.00
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	09/20/2012	2,000,000.00	1,265,060.00	1,389,444.00	1,418,994.00	29,550.00	0.00
Totals for Cusip										
912834LB2	US TREASURY STRIP	0.00%	02/15/2042	07/09/2013	20,000,000.00	6,693,800.00	8,802,620.00	8,926,740.00	124,120.00	0.00
912834LB2	US TREASURY STRIP	0.00%	02/15/2042	11/05/2013	17,140,000.00	5,531,763.60	7,543,845.34	7,650,216.18	106,370.84	0.00
Totals for Cusip										
912834LK2	US TREASURY STRIP	0.00%	05/15/2042	06/26/2014	32,400,000.00	12,186,612.00	14,090,662.80	14,298,120.00	207,457.20	0.00
912834LK2	US TREASURY STRIP	0.00%	05/15/2042	06/26/2014	50,000,000.00	18,806,500.00	21,744,850.00	22,065,000.00	320,150.00	0.00
Totals for Cusip										
912834MT2	US TREASURY STRIP	0.00%	08/15/2043	05/07/2014	11,730,000.00	4,121,570.10	4,886,999.52	4,980,687.03	93,687.51	0.00
Totals for Cusip										
11,730,000.00 4,121,570.10 4,886,999.52 4,980,687.03 93,687.51 0.00										

Schedule of Assets Held for Investment Purposes at End of Plan Year
8217 SBA
 For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for US Govt Bonds				626,704,000.00	389,889,583.22	448,177,262.51	450,705,185.54	6,452,979.81	(3,925,056.78)
	Totals for 2560 8217 SBA 9FN				<u>2,122,110,678.99</u>	<u>1,488,617,934.22</u>	<u>1,832,217,229.07</u>	<u>1,848,221,058.94</u>	<u>33,729,350.82</u>	<u>(17,725,520.95)</u>
	Less cash due to broker				(9,013,783)			(9,013,783)		
	Total				1,479,604,151			1,839,207,276		



Appendix III

Schedule of Assets Held for Investment Purposes at End of Plan Year
WCT 82/84 Annuity Dedicated
 For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Backed										
05377RCA0	AVIS BUDGET RENTAL CAR FUNDING	2.63%	12/20/2021	05/20/2015	800,000.00	799,820.80	789,954.64	790,214.64	260.00	0.00
Totals for Cusip										
					800,000.00	799,820.80	789,954.64	790,214.64	260.00	0.00
161571FQ2	CHASE ISSUANCE TRUST	2.16%	09/16/2024	01/17/2013	1,200,000.00	1,190,671.88	1,165,569.12	1,168,920.00	3,350.88	0.00
Totals for Cusip										
					1,200,000.00	1,190,671.88	1,165,569.12	1,168,920.00	3,350.88	0.00
34530MAA7	FORD CREDIT AUTO OWNER TRUST/F	2.26%	11/15/2025	05/06/2014	300,000.00	299,925.15	302,420.01	302,560.80	140.79	0.00
Totals for Cusip										
					300,000.00	299,925.15	302,420.01	302,560.80	140.79	0.00
34530NAA5	FORD CREDIT AUTO OWNER TRUST	2.31%	04/15/2026	10/07/2014	500,000.00	499,816.55	499,179.10	504,181.65	5,002.55	0.00
Totals for Cusip										
					500,000.00	499,816.55	499,179.10	504,181.65	5,002.55	0.00
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F	2.44%	01/15/2027	07/21/2015	500,000.00	499,802.35	497,257.90	504,393.70	7,135.80	0.00
Totals for Cusip										
					500,000.00	499,802.35	497,257.90	504,393.70	7,135.80	0.00
42806DAA7	HERTZ VEHICLE FINANCING LLC	2.73%	03/25/2021	04/07/2015	800,000.00	799,946.80	793,056.96	794,237.84	1,180.88	0.00
Totals for Cusip										
					800,000.00	799,946.80	793,056.96	794,237.84	1,180.88	0.00
Totals for Asset-Backed										
					4,100,000.00	4,089,983.53	4,047,437.73	4,064,508.63	17,070.90	0.00
CMO										
361924AJ2	GNMA	6.50%	06/17/2020	10/25/1991	12,356.07	9,996.86	13,028.78	12,884.96	0.00	(143.82)
Totals for Cusip										
					12,356.07	9,996.86	13,028.78	12,884.96	0.00	(143.82)
Totals for CMO										
					12,356.07	9,996.86	13,028.78	12,884.96	0.00	(143.82)
Corporate										
00037BAA0	ABB FINANCE USA INC	1.62%	05/08/2017	05/03/2012	110,000.00	109,230.00	110,074.03	110,148.17	74.14	0.00
Totals for Cusip										
					110,000.00	109,230.00	110,074.03	110,148.17	74.14	0.00
00084DAE0	ABN AMRO BANK NV	4.25%	02/02/2017	01/30/2012	200,000.00	199,804.00	205,378.20	200,431.60	0.00	(4,946.60)
Totals for Cusip										
					200,000.00	199,804.00	205,378.20	200,431.60	0.00	(4,946.60)
00206RCN0	AT&T CORP	3.40%	05/15/2025	04/23/2015	500,000.00	498,520.00	480,545.00	481,911.50	1,366.50	0.00



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WCT 82/84 Annuity Dedicated
 For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip				500,000.00	498,520.00	480,545.00	481,911.50	1,366.50	0.00
00206RCV2	AT&T CORP	2.40%	03/15/2017	03/17/2016	200,000.00	202,000.00	202,000.00	200,412.51	0.00	(1,587.49)
	Totals for Cusip				200,000.00	202,000.00	202,000.00	200,412.51	0.00	(1,587.49)
00287YAQ2	ABBVIE INC	3.60%	05/14/2025	05/05/2015	240,000.00	239,580.00	236,864.40	237,717.12	852.72	0.00
	Totals for Cusip				240,000.00	239,580.00	236,864.40	237,717.12	852.72	0.00
00287YAX7	ABBVIE INC	2.85%	05/14/2023	05/09/2016	750,000.00	749,902.50	749,902.50	727,557.75	0.00	(22,344.75)
	Totals for Cusip				750,000.00	749,902.50	749,902.50	727,557.75	0.00	(22,344.75)
00507UAR2	ACTAVIS FUNDING SCS	3.45%	03/15/2022	03/03/2015	420,000.00	419,403.60	420,458.22	426,303.78	5,845.56	0.00
	Totals for Cusip				420,000.00	419,403.60	420,458.22	426,303.78	5,845.56	0.00
00507UAS0	ACTAVIS FUNDING SCS	3.80%	03/15/2025	03/03/2015	80,000.00	79,716.00	79,591.44	80,094.24	502.80	0.00
	Totals for Cusip				80,000.00	79,716.00	79,591.44	80,094.24	502.80	0.00
008281AG2	AFRICAN DEVELOPMENT BANK	8.80%	09/01/2019	02/19/2004	525,000.00	729,104.25	639,987.60	619,198.65	0.00	(20,788.95)
	Totals for Cusip				525,000.00	729,104.25	639,987.60	619,198.65	0.00	(20,788.95)
010392FN3	ALABAMA POWER CO	2.80%	04/01/2025	04/09/2015	60,000.00	59,932.80	57,893.04	58,429.32	536.28	0.00
	Totals for Cusip				60,000.00	59,932.80	57,893.04	58,429.32	536.28	0.00
018490AP7	ALLERGAN INC	1.35%	03/15/2018	03/07/2013	130,000.00	129,730.90	127,725.78	129,064.00	1,338.22	0.00
	Totals for Cusip				130,000.00	129,730.90	127,725.78	129,064.00	1,338.22	0.00
023765AA8	AMER AIRLINE 16-2 AA PTT	3.20%	06/15/2028	05/02/2016	220,000.00	220,000.00	220,000.00	213,950.00	0.00	(6,050.00)
	Totals for Cusip				220,000.00	220,000.00	220,000.00	213,950.00	0.00	(6,050.00)
02665WBG5	AMERICAN HONDA FINANCE	1.70%	09/09/2021	09/06/2016	500,000.00	499,000.00	499,000.00	482,531.00	0.00	(16,469.00)
	Totals for Cusip				500,000.00	499,000.00	499,000.00	482,531.00	0.00	(16,469.00)
03040WAL9	AMERICAN WATER CAPITAL C	3.40%	03/01/2025	08/10/2015	275,000.00	274,084.25	279,388.18	281,421.80	2,033.62	0.00
	Totals for Cusip				275,000.00	274,084.25	279,388.18	281,421.80	2,033.62	0.00

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031162CJ7	AMGEN INC	2.60%	08/19/2026	08/10/2016	780,000.00	779,524.20	779,524.20	717,394.86	0.00	(62,129.34)
	Totals for Cusip				780,000.00	779,524.20	779,524.20	717,394.86	0.00	(62,129.34)
035242AC0	ANHEUSER-BUSCH INBEV FIN	1.25%	01/17/2018	01/14/2013	205,000.00	203,825.35	203,081.00	204,816.32	1,735.32	0.00
	Totals for Cusip				205,000.00	203,825.35	203,081.00	204,816.32	1,735.32	0.00
037833BB5	APPLE INC	0.90%	05/12/2017	05/06/2015	250,000.00	249,827.50	249,227.00	249,960.50	733.50	0.00
	Totals for Cusip				250,000.00	249,827.50	249,227.00	249,960.50	733.50	0.00
03939CAA1	ARCH CAPITAL FINANCE LLC	4.01%	12/15/2026	11/29/2016	85,000.00	85,000.00	85,000.00	86,223.24	1,223.24	0.00
	Totals for Cusip				85,000.00	85,000.00	85,000.00	86,223.24	1,223.24	0.00
04351LAB6	ASCENSION HEALTH	3.94%	11/15/2046	04/25/2016	70,000.00	70,000.00	70,000.00	66,837.26	0.00	(3,162.74)
	Totals for Cusip				70,000.00	70,000.00	70,000.00	66,837.26	0.00	(3,162.74)
05464HAA8	AXIS SPECIALTY FINAN PLC	2.65%	04/01/2019	03/06/2014	65,000.00	64,932.40	64,723.49	65,447.92	724.43	0.00
	Totals for Cusip				65,000.00	64,932.40	64,723.49	65,447.92	724.43	0.00
05523UAJ9	BAE SYSTEMS HLDG	6.38%	06/01/2019	06/01/2009	130,000.00	129,546.30	145,486.64	141,820.64	0.00	(3,666.00)
05523UAJ9	BAE SYSTEMS HLDG	6.38%	06/01/2019	04/07/2010	170,000.00	186,075.20	190,251.76	185,457.76	0.00	(4,794.00)
	Totals for Cusip				300,000.00	315,621.50	335,738.40	327,278.40	0.00	(8,460.00)
05523UAL4	BAE SYSTEMS HLDG	4.75%	10/07/2044	09/30/2014	95,000.00	94,503.15	92,452.86	96,134.30	3,681.44	0.00
	Totals for Cusip				95,000.00	94,503.15	92,452.86	96,134.30	3,681.44	0.00
05565EAK1	BMW US CAPITAL LLC	1.45%	09/13/2019	09/08/2016	725,000.00	724,093.75	724,093.75	716,480.53	0.00	(7,613.22)
	Totals for Cusip				725,000.00	724,093.75	724,093.75	716,480.53	0.00	(7,613.22)
06406HDB2	BANK OF NY MELLON CORP	1.60%	05/22/2018	05/22/2015	375,000.00	374,966.25	373,597.50	375,158.25	1,560.75	0.00
	Totals for Cusip				375,000.00	374,966.25	373,597.50	375,158.25	1,560.75	0.00
064255AS1	BANK OF TOKYO-MITSUBISHI UFJ	1.20%	03/10/2017	03/04/2014	450,000.00	449,509.50	447,122.70	449,943.75	2,821.05	0.00
	Totals for Cusip				450,000.00	449,509.50	447,122.70	449,943.75	2,821.05	0.00
07177MAG8	BAXALTA INC	2.00%	06/22/2018	05/27/2016	120,000.00	119,948.24	119,948.24	120,006.36	58.12	0.00

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Totals for Cusip					120,000.00	119,948.24	119,948.24	120,006.36	58.12	0.00
073902PR3	BEAR STEARNS CO INC	6.40%	10/02/2017	09/27/2007	205,000.00	204,401.40	220,770.04	212,368.93	0.00	(8,401.11)
073902PR3	BEAR STEARNS CO INC	6.40%	10/02/2017	04/02/2009	70,000.00	67,130.00	75,384.89	72,516.22	0.00	(2,868.67)
Totals for Cusip					275,000.00	271,531.40	296,154.93	284,885.15	0.00	(11,269.78)
073902RU4	BEAR STEARNS CO INC	7.25%	02/01/2018	01/29/2008	85,000.00	84,767.10	93,762.48	89,950.23	0.00	(3,812.25)
Totals for Cusip					85,000.00	84,767.10	93,762.48	89,950.23	0.00	(3,812.25)
09062XAC7	BIOGEN IDEC INC	2.90%	09/15/2020	09/10/2015	275,000.00	274,428.00	274,277.03	278,507.35	4,230.32	0.00
Totals for Cusip					275,000.00	274,428.00	274,277.03	278,507.35	4,230.32	0.00
097023AU9	BOEING CO	6.12%	02/15/2033	09/10/2014	220,000.00	281,749.60	277,115.52	281,823.52	4,708.00	0.00
097023AU9	BOEING CO	6.12%	02/15/2033	09/25/2014	100,000.00	128,513.00	125,961.60	128,101.60	2,140.00	0.00
097023AU9	BOEING CO	6.12%	02/15/2033	03/25/2015	50,000.00	67,594.00	62,980.80	64,050.80	1,070.00	0.00
Totals for Cusip					370,000.00	477,856.60	466,057.92	473,975.92	7,918.00	0.00
111021AE1	BRITISH TELECOM PLC	9.12%	12/15/2030	12/04/2003	285,000.00	368,026.20	415,859.18	434,818.80	18,959.62	0.00
Totals for Cusip					285,000.00	368,026.20	415,859.18	434,818.80	18,959.62	0.00
124857AR4	CBS CORP	2.90%	01/15/2027	07/06/2016	75,000.00	73,762.50	73,762.50	69,570.15	0.00	(4,192.35)
Totals for Cusip					75,000.00	73,762.50	73,762.50	69,570.15	0.00	(4,192.35)
12527GAF0	CF INDUSTRIES INC	5.15%	03/15/2034	03/06/2014	130,000.00	129,324.00	114,362.82	110,500.00	0.00	(3,862.82)
Totals for Cusip					130,000.00	129,324.00	114,362.82	110,500.00	0.00	(3,862.82)
12527GAG8	CF INDUSTRIES INC	3.40%	12/01/2021	11/10/2016	55,000.00	54,919.15	54,919.15	54,421.90	0.00	(497.25)
Totals for Cusip					55,000.00	54,919.15	54,919.15	54,421.90	0.00	(497.25)
125896BQ2	CMS ENERGY CORP	3.00%	05/15/2026	05/02/2016	75,000.00	74,716.50	74,716.50	72,183.23	0.00	(2,533.27)
Totals for Cusip					75,000.00	74,716.50	74,716.50	72,183.23	0.00	(2,533.27)
126408GH0	CSX CORP	6.00%	10/01/2036	06/30/2010	135,000.00	144,656.55	152,906.54	161,251.83	8,345.29	0.00

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Totals for Cusip					135,000.00	144,656.55	152,906.54	161,251.83	8,345.29	0.00
126408HG1	CSX CORP	4.25%	11/01/2066	10/13/2016	80,000.00	79,800.80	79,800.80	73,006.72	0.00	(6,794.08)
Totals for Cusip					80,000.00	79,800.80	79,800.80	73,006.72	0.00	(6,794.08)
126650CL2	CVS CAREMARK CORP	3.88%	07/20/2025	07/13/2015	226,000.00	223,726.44	230,651.08	233,141.60	2,490.52	0.00
Totals for Cusip					226,000.00	223,726.44	230,651.08	233,141.60	2,490.52	0.00
136375BP6	CANADIAN NATIONAL RAILWAY CO	5.85%	11/15/2017	09/19/2007	425,000.00	423,652.75	457,049.68	441,462.38	0.00	(15,587.30)
Totals for Cusip					425,000.00	423,652.75	457,049.68	441,462.38	0.00	(15,587.30)
13645RAE4	CANADIAN PACIFIC RR CO	5.75%	03/15/2033	11/06/2015	215,000.00	239,869.05	233,373.47	250,469.20	17,095.73	0.00
Totals for Cusip					215,000.00	239,869.05	233,373.47	250,469.20	17,095.73	0.00
13645RAH7	CANADIAN PACIFIC RR CO	6.50%	05/15/2018	05/14/2008	110,000.00	109,546.80	120,336.92	116,702.08	0.00	(3,634.84)
Totals for Cusip					110,000.00	109,546.80	120,336.92	116,702.08	0.00	(3,634.84)
14149YAX6	CARDINAL HEALTH INC	1.70%	03/15/2018	02/19/2013	160,000.00	159,744.00	159,565.60	159,839.36	273.76	0.00
Totals for Cusip					160,000.00	159,744.00	159,565.60	159,839.36	273.76	0.00
14149YBC1	CARDINAL HEALTH INC	1.95%	06/15/2018	06/16/2015	425,000.00	424,668.50	423,893.30	425,923.95	2,030.65	0.00
Totals for Cusip					425,000.00	424,668.50	423,893.30	425,923.95	2,030.65	0.00
149123CE9	CATERPILLAR INC	4.75%	05/15/2064	05/05/2014	85,000.00	84,724.60	81,876.93	90,633.46	8,756.53	0.00
Totals for Cusip					85,000.00	84,724.60	81,876.93	90,633.46	8,756.53	0.00
14912L5P2	CATERPILLAR FINANCIAL SERVICES	1.30%	03/01/2018	02/25/2013	150,000.00	149,710.50	149,039.55	149,656.35	616.80	0.00
Totals for Cusip					150,000.00	149,710.50	149,039.55	149,656.35	616.80	0.00
14916RAB0	CATHOLIC HEALTH INITIATI	1.60%	11/01/2017	10/25/2012	20,000.00	19,994.20	19,961.12	20,087.50	126.38	0.00
Totals for Cusip					20,000.00	19,994.20	19,961.12	20,087.50	126.38	0.00
14916RAE4	CATHOLIC HEALTH INITIATI	2.60%	08/01/2018	10/23/2013	60,000.00	59,974.80	60,247.14	60,586.80	339.66	0.00
Totals for Cusip					60,000.00	59,974.80	60,247.14	60,586.80	339.66	0.00
15639KAB8	CENTRICA PLC	5.38%	10/16/2043	10/10/2013	200,000.00	198,468.00	199,699.80	211,725.00	12,025.20	0.00

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Totals for Cusip					200,000.00	198,468.00	199,699.80	211,725.00	12,025.20	0.00
161175BB9	CHARTER COMM OPT LLC CAP	4.46%	07/23/2022	12/01/2016	250,000.00	250,000.00	250,000.00	261,257.75	11,257.75	0.00
Totals for Cusip					250,000.00	250,000.00	250,000.00	261,257.75	11,257.75	0.00
166764BH2	CHEVRON CORPORATION	1.56%	05/16/2019	05/09/2016	500,000.00	500,000.00	500,000.00	497,946.50	0.00	(2,053.50)
Totals for Cusip					500,000.00	500,000.00	500,000.00	497,946.50	0.00	(2,053.50)
172967KA8	CITIGROUP INC	4.45%	09/29/2027	10/23/2015	125,000.00	125,373.75	124,172.38	126,980.75	2,808.37	0.00
Totals for Cusip					125,000.00	125,373.75	124,172.38	126,980.75	2,808.37	0.00
172967KK6	CITIGROUP INC	2.70%	03/30/2021	06/02/2016	550,000.00	552,436.50	552,436.50	548,741.60	0.00	(3,694.90)
Totals for Cusip					550,000.00	552,436.50	552,436.50	548,741.60	0.00	(3,694.90)
172967KY6	CITIGROUP INC	3.20%	10/21/2026	10/17/2016	525,000.00	524,690.25	524,690.25	502,016.55	0.00	(22,673.70)
Totals for Cusip					525,000.00	524,690.25	524,690.25	502,016.55	0.00	(22,673.70)
195869AG7	COLONIAL PIPELINE	7.63%	04/15/2032	07/02/2015	100,000.00	128,483.00	127,324.40	130,105.20	2,780.80	0.00
Totals for Cusip					100,000.00	128,483.00	127,324.40	130,105.20	2,780.80	0.00
198280AB5	COLUMBIA PIPELINE GROUP	2.45%	06/01/2018	05/12/2016	75,000.00	74,987.31	74,987.31	75,366.53	379.22	0.00
Totals for Cusip					75,000.00	74,987.31	74,987.31	75,366.53	379.22	0.00
20030NBR1	COMCAST CORP	2.75%	03/01/2023	02/16/2016	220,000.00	219,663.40	219,663.40	218,427.22	0.00	(1,236.18)
Totals for Cusip					220,000.00	219,663.40	219,663.40	218,427.22	0.00	(1,236.18)
21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	03/27/2007	399,857.89	399,857.89	441,563.07	441,842.97	279.90	0.00
Totals for Cusip					399,857.89	399,857.89	441,563.07	441,842.97	279.90	0.00
21079VAA1	CONTINENTAL AIRLINES	4.75%	01/12/2021	11/17/2010	13,858.13	13,858.13	14,585.69	14,620.33	34.64	0.00
Totals for Cusip					13,858.13	13,858.13	14,585.69	14,620.33	34.64	0.00
210805DH7	CONTINENTAL AIRLINES	6.70%	06/15/2021	10/05/2005	29,724.10	28,386.51	30,913.06	31,581.86	668.80	0.00
Totals for Cusip					29,724.10	28,386.51	30,913.06	31,581.86	668.80	0.00

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225433AM3	CRED SUIS GP FUN LTD	3.45%	04/16/2021	11/16/2016	500,000.00	499,972.29	499,972.29	503,156.00	3,183.71	0.00
Totals for Cusip										
					500,000.00	499,972.29	499,972.29	503,156.00	3,183.71	0.00
22546QAL1	CREDIT SUISSE NEW YORK	1.38%	05/26/2017	05/22/2014	380,000.00	379,889.80	378,204.88	380,088.16	1,883.28	0.00
Totals for Cusip										
					380,000.00	379,889.80	378,204.88	380,088.16	1,883.28	0.00
233851BA1	DAIMLER FINANCE NA LLC	2.38%	08/01/2018	07/24/2013	360,000.00	359,107.20	360,542.52	362,709.00	2,166.48	0.00
Totals for Cusip										
					360,000.00	359,107.20	360,542.52	362,709.00	2,166.48	0.00
233851BU7	DAIMLER FINANCE NA LLC	1.65%	05/18/2018	05/11/2015	500,000.00	499,360.00	492,951.00	499,075.00	6,124.00	0.00
Totals for Cusip										
					500,000.00	499,360.00	492,951.00	499,075.00	6,124.00	0.00
233851CK8	DAIMLER FINANCE NA LLC	2.20%	10/30/2021	10/26/2016	250,000.00	249,930.00	249,930.00	244,303.25	0.00	(5,626.75)
Totals for Cusip										
					250,000.00	249,930.00	249,930.00	244,303.25	0.00	(5,626.75)
235851AP7	DANAHER CORP	2.40%	09/15/2020	09/10/2015	470,000.00	468,857.90	469,985.43	470,990.29	1,004.86	0.00
Totals for Cusip										
					470,000.00	468,857.90	469,985.43	470,990.29	1,004.86	0.00
24422ERW1	DEERE JOHN CAPITAL CORP	1.20%	10/10/2017	09/04/2012	175,000.00	174,637.75	174,362.48	174,885.55	523.07	0.00
Totals for Cusip										
					175,000.00	174,637.75	174,362.48	174,885.55	523.07	0.00
24422ESF7	DEERE JOHN CAPITAL CORP	1.95%	12/13/2018	12/10/2013	500,000.00	498,935.00	502,126.50	502,641.00	514.50	0.00
Totals for Cusip										
					500,000.00	498,935.00	502,126.50	502,641.00	514.50	0.00
24422ETF6	DEERE JOHN CAPITAL CORP	2.55%	01/08/2021	01/05/2016	250,000.00	249,742.50	249,742.50	251,043.75	1,301.25	0.00
Totals for Cusip										
					250,000.00	249,742.50	249,742.50	251,043.75	1,301.25	0.00
247361ZH4	DELTA AIR LINES	4.95%	05/23/2019	11/15/2010	42,443.20	42,443.20	44,565.36	44,480.47	0.00	(84.89)
Totals for Cusip										
					42,443.20	42,443.20	44,565.36	44,480.47	0.00	(84.89)
247367BH7	DELTA AIR LINES	6.82%	08/10/2022	04/17/2008	237,330.87	237,330.87	273,357.69	272,930.50	0.00	(427.19)
Totals for Cusip										
					237,330.87	237,330.87	273,357.69	272,930.50	0.00	(427.19)
25272KAA1	DIAMOND 1 FIN DIAMOND 2	3.48%	06/01/2019	05/17/2016	310,000.00	309,922.50	309,922.50	316,449.86	6,527.36	0.00
Totals for Cusip										
					310,000.00	309,922.50	309,922.50	316,449.86	6,527.36	0.00

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25466AAD3	DISCOVER BANK	4.20%	08/08/2023	08/05/2013	275,000.00	273,933.00	280,929.83	286,503.53	5,573.70	0.00
	Totals for Cusip				275,000.00	273,933.00	280,929.83	286,503.53	5,573.70	0.00
25468PDH6	DISNEY WALT COMPANY	1.65%	01/08/2019	01/05/2016	1,000,000.00	998,660.00	998,660.00	1,000,963.00	2,303.00	0.00
	Totals for Cusip				1,000,000.00	998,660.00	998,660.00	1,000,963.00	2,303.00	0.00
25746UBU2	DOMINION RESOURCES INC	2.96%	07/01/2019	05/23/2016	100,000.00	100,099.00	100,099.00	101,240.70	1,141.70	0.00
	Totals for Cusip				100,000.00	100,099.00	100,099.00	101,240.70	1,141.70	0.00
26441CAB1	DUKE ENERGY CORP	6.25%	06/15/2018	09/21/2016	750,000.00	810,510.00	810,510.00	797,038.50	0.00	(13,471.50)
	Totals for Cusip				750,000.00	810,510.00	810,510.00	797,038.50	0.00	(13,471.50)
26441YAQ0	DUKE REALTY LP	6.50%	01/15/2018	09/06/2007	140,000.00	139,496.00	151,407.48	146,566.56	0.00	(4,840.92)
	Totals for Cusip				140,000.00	139,496.00	151,407.48	146,566.56	0.00	(4,840.92)
26875PAM3	EOG RESOURCES INC	3.15%	04/01/2025	03/12/2015	120,000.00	119,998.80	113,499.72	117,744.36	4,244.64	0.00
	Totals for Cusip				120,000.00	119,998.80	113,499.72	117,744.36	4,244.64	0.00
26875PAP6	EOG RESOURCES INC	4.15%	01/15/2026	01/11/2016	170,000.00	169,751.80	169,751.80	177,904.15	8,152.35	0.00
	Totals for Cusip				170,000.00	169,751.80	169,751.80	177,904.15	8,152.35	0.00
26882PAR3	ERAC USA FINANCE CO	6.70%	06/01/2034	05/21/2014	165,000.00	207,002.40	194,611.73	200,106.56	5,494.83	0.00
	Totals for Cusip				165,000.00	207,002.40	194,611.73	200,106.56	5,494.83	0.00
26882PBB7	ERAC USA FINANCE CO	6.38%	10/15/2017	10/10/2007	375,000.00	374,343.75	402,700.13	388,554.38	0.00	(14,145.75)
	Totals for Cusip				375,000.00	374,343.75	402,700.13	388,554.38	0.00	(14,145.75)
26882PBB7	ERAC USA FINANCE CO	6.38%	10/15/2017	02/09/2010	210,000.00	229,950.00	225,512.07	217,590.45	0.00	(7,921.62)
	Totals for Cusip				585,000.00	604,293.75	628,212.20	606,144.83	0.00	(22,067.37)
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	12/02/2014	250,000.00	327,870.00	304,672.50	316,764.00	12,091.50	0.00
	Totals for Cusip				250,000.00	327,870.00	304,672.50	316,764.00	12,091.50	0.00
26884TAL6	ERAC USA FINANCE LLC	3.85%	11/15/2024	02/24/2015	142,000.00	147,718.34	142,053.39	144,308.92	2,255.53	0.00
	Totals for Cusip				142,000.00	147,718.34	142,053.39	144,308.92	2,255.53	0.00

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291011AW4	EMERSON ELEC CO	5.38%	10/15/2017	05/21/2015	725,000.00	797,108.50	772,842.03	748,849.60	0.00	(23,992.43)
	Totals for Cusip				725,000.00	797,108.50	772,842.03	748,849.60	0.00	(23,992.43)
29103DAA4	EMERA US FINANCE LP	2.15%	06/15/2019	06/09/2016	400,000.00	399,852.00	399,852.00	399,338.80	0.00	(513.20)
	Totals for Cusip				400,000.00	399,852.00	399,852.00	399,338.80	0.00	(513.20)
29103DAG1	EMERA US FINANCE LP	3.55%	06/15/2026	06/09/2016	80,000.00	79,780.00	79,780.00	78,642.40	0.00	(1,137.60)
	Totals for Cusip				80,000.00	79,780.00	79,780.00	78,642.40	0.00	(1,137.60)
292480AG5	ENABLE MIDSTREAM PARTNERS LP	2.40%	05/15/2019	12/22/2015	110,000.00	109,941.65	97,732.14	107,997.78	10,265.64	0.00
	Totals for Cusip				110,000.00	109,941.65	97,732.14	107,997.78	10,265.64	0.00
29364DAU4	ENERGY ARKANSAS INC	3.50%	04/01/2026	01/05/2016	35,000.00	34,884.85	34,884.85	35,666.65	781.80	0.00
	Totals for Cusip				35,000.00	34,884.85	34,884.85	35,666.65	781.80	0.00
29364NAT5	ENERGY MISSISSIPPI	2.85%	06/01/2028	05/10/2016	80,000.00	79,974.40	79,974.40	75,964.88	0.00	(4,009.52)
	Totals for Cusip				80,000.00	79,974.40	79,974.40	75,964.88	0.00	(4,009.52)
29364WAK4	ENERGY LOUISIANA LLC	5.40%	11/01/2024	11/10/2009	140,000.00	139,521.20	159,851.30	161,077.00	1,225.70	0.00
	Totals for Cusip				140,000.00	139,521.20	159,851.30	161,077.00	1,225.70	0.00
29379VBC6	ENTERPRISE PRODUCTS OPER	5.10%	02/15/2045	02/05/2014	215,000.00	214,666.75	180,092.17	226,749.54	46,657.37	0.00
	Totals for Cusip				215,000.00	214,666.75	180,092.17	226,749.54	46,657.37	0.00
29379VBD4	ENTERPRISE PRODUCTS OPER	2.55%	10/15/2019	10/02/2014	175,000.00	174,966.75	167,774.78	176,785.88	9,011.10	0.00
	Totals for Cusip				175,000.00	174,966.75	167,774.78	176,785.88	9,011.10	0.00
294429AK1	EQUIFAX INC	2.30%	06/01/2021	05/05/2016	65,000.00	64,968.80	64,968.80	63,699.81	0.00	(1,268.99)
	Totals for Cusip				65,000.00	64,968.80	64,968.80	63,699.81	0.00	(1,268.99)
30161MAF0	EXELON GENERATION CO LLC	5.20%	10/01/2019	09/16/2009	375,000.00	374,268.75	403,982.25	401,910.38	0.00	(2,071.87)
	Totals for Cusip				375,000.00	374,268.75	403,982.25	401,910.38	0.00	(2,071.87)
30219GAQ1	EXPRESS SCRIPTS HOLDING CO	3.00%	07/15/2023	06/29/2016	110,000.00	109,902.10	109,902.10	106,481.43	0.00	(3,420.67)
	Totals for Cusip				110,000.00	109,902.10	109,902.10	106,481.43	0.00	(3,420.67)

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30231GAF9	EXXON MOBIL CORPORATION	2.71%	03/06/2025	03/18/2015	250,000.00	252,370.00	244,460.25	243,366.75	0.00	(1,093.50)
	Totals for Cusip				250,000.00	252,370.00	244,460.25	243,366.75	0.00	(1,093.50)
30231GAG7	EXXON MOBIL CORPORATION	1.91%	03/06/2020	03/03/2015	825,000.00	825,000.00	818,103.83	824,135.40	6,031.57	0.00
	Totals for Cusip				825,000.00	825,000.00	818,103.83	824,135.40	6,031.57	0.00
30231GAV4	EXXON MOBIL CORPORATION	2.22%	03/01/2021	02/29/2016	565,000.00	565,000.00	565,000.00	566,294.42	1,294.42	0.00
	Totals for Cusip				565,000.00	565,000.00	565,000.00	566,294.42	1,294.42	0.00
302445AD3	FLIR SYSTEMS INC	3.12%	06/15/2021	06/01/2016	110,000.00	109,924.10	109,924.10	110,290.62	366.52	0.00
	Totals for Cusip				110,000.00	109,924.10	109,924.10	110,290.62	366.52	0.00
302491AQ8	FMC CORP	5.20%	12/15/2019	11/24/2009	135,000.00	134,547.75	145,131.89	145,461.83	329.94	0.00
	Totals for Cusip				135,000.00	134,547.75	145,131.89	145,461.83	329.94	0.00
313566RC5	FANNIE MAE	0.00%	10/09/2019	10/15/2001	400,000.00	128,140.63	370,406.40	379,321.20	8,914.80	0.00
	Totals for Cusip				400,000.00	128,140.63	370,406.40	379,321.20	8,914.80	0.00
31620MAP1	FIDELITY NATIONAL INFORMATION	3.62%	10/15/2020	10/13/2015	250,000.00	249,672.50	253,256.75	258,817.00	5,560.25	0.00
	Totals for Cusip				250,000.00	249,672.50	253,256.75	258,817.00	5,560.25	0.00
31620MAQ9	FIDELITY NATIONAL INFORMATION	4.50%	10/15/2022	10/13/2015	140,000.00	139,743.80	142,503.62	148,926.26	6,422.64	0.00
	Totals for Cusip				140,000.00	139,743.80	142,503.62	148,926.26	6,422.64	0.00
316773CF5	FIFTH THIRD BANCORP	5.45%	01/15/2017	05/16/2014	350,000.00	385,770.00	362,841.50	350,480.55	0.00	(12,360.95)
	Totals for Cusip				350,000.00	385,770.00	362,841.50	350,480.55	0.00	(12,360.95)
337738AM0	FISERV INC	3.50%	10/01/2022	09/18/2012	120,000.00	119,446.80	119,752.92	122,208.36	2,455.44	0.00
	Totals for Cusip				120,000.00	119,446.80	119,752.92	122,208.36	2,455.44	0.00
338915AM3	FLEETBOSTON FINANCIAL GROUP	6.70%	07/15/2028	10/23/2013	100,000.00	112,225.00	114,475.90	116,336.60	1,860.70	0.00
	Totals for Cusip				100,000.00	112,225.00	114,475.90	116,336.60	1,860.70	0.00
345370BM1	FORD MOTOR COMPANY	7.75%	06/15/2043	03/25/2015	161,000.00	215,834.99	184,258.87	196,032.31	11,773.44	0.00

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345370BM1	FORD MOTOR COMPANY	7.75%	06/15/2043	10/14/2015	100,000.00	124,134.00	114,446.50	121,759.20	7,312.70	0.00
	Totals for Cusip				261,000.00	339,968.99	298,705.37	317,791.51	19,086.14	0.00
345370BZ2	FORD MOTOR COMPANY	6.38%	02/01/2029	02/10/2015	320,000.00	390,156.80	360,449.92	365,015.36	4,565.44	0.00
345370BZ2	FORD MOTOR COMPANY	6.38%	02/01/2029	02/10/2015	143,000.00	174,808.92	161,076.06	163,116.24	2,040.18	0.00
	Totals for Cusip				463,000.00	564,965.72	521,525.98	528,131.60	6,605.62	0.00
345397XN8	FORD MOTOR CREDIT CO LLC	2.55%	10/05/2018	10/05/2015	200,000.00	200,000.00	198,579.80	201,124.80	2,545.00	0.00
	Totals for Cusip				200,000.00	200,000.00	198,579.80	201,124.80	2,545.00	0.00
36164QMS4	GE CAPITAL INTL FUNDING	2.34%	11/15/2020	07/01/2016	207,000.00	207,118.07	207,118.07	206,901.26	0.00	(216.81)
	Totals for Cusip				207,000.00	207,118.07	207,118.07	206,901.26	0.00	(216.81)
36962SM8	GENERAL ELECTRIC CAPITAL CORP	5.30%	02/11/2021	02/08/2011	125,000.00	124,558.75	140,952.50	138,632.25	0.00	(2,320.25)
	Totals for Cusip				125,000.00	124,558.75	140,952.50	138,632.25	0.00	(2,320.25)
36962G2T0	GENERAL ELECTRIC CAPITAL CORP	5.55%	05/04/2020	10/16/2014	72,000.00	84,138.48	81,433.87	79,540.49	0.00	(1,893.38)
	Totals for Cusip				72,000.00	84,138.48	81,433.87	79,540.49	0.00	(1,893.38)
37045VAF7	GENERAL MOTORS COMPANY	6.25%	10/02/2043	09/08/2015	100,000.00	108,659.00	105,653.60	110,547.90	4,894.30	0.00
	Totals for Cusip				100,000.00	108,659.00	105,653.60	110,547.90	4,894.30	0.00
37045XAL0	GENERAL MOTORS FINL CO	4.25%	05/15/2023	06/25/2015	250,000.00	252,492.50	247,285.00	253,003.25	5,718.25	0.00
	Totals for Cusip				250,000.00	252,492.50	247,285.00	253,003.25	5,718.25	0.00
37045XBB1	GENERAL MOTORS FINL CO	3.10%	01/15/2019	10/07/2015	180,000.00	179,917.20	179,738.46	181,910.34	2,171.88	0.00
	Totals for Cusip				180,000.00	179,917.20	179,738.46	181,910.34	2,171.88	0.00
37045XBJ4	GENERAL MOTORS FINL CO	2.40%	05/09/2019	05/04/2016	500,000.00	499,480.00	499,480.00	498,675.50	0.00	(804.50)
	Totals for Cusip				500,000.00	499,480.00	499,480.00	498,675.50	0.00	(804.50)
373298BN7	GEORGIA PACIFIC CORP	7.38%	12/01/2025	09/20/2016	250,000.00	333,122.50	333,122.50	314,095.00	0.00	(19,027.50)
	Totals for Cusip				250,000.00	333,122.50	333,122.50	314,095.00	0.00	(19,027.50)
373334GE5	GEORGIA POWER COMPANY	5.70%	06/01/2017	06/04/2007	245,000.00	244,470.80	258,606.57	249,443.81	0.00	(9,162.76)

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373334GE5	GEORGIA POWER COMPANY	5.70%	06/01/2017	04/30/2010	205,000.00	228,185.50	216,385.09	208,718.29	0.00	(7,666.80)
	Totals for Cusip				450,000.00	472,656.30	474,991.66	458,162.10	0.00	(16,829.56)
375558AY9	GILEAD SCIENCES INC	2.35%	02/01/2020	11/12/2014	70,000.00	69,840.40	70,047.04	70,363.72	316.68	0.00
	Totals for Cusip				70,000.00	69,840.40	70,047.04	70,363.72	316.68	0.00
375558BB8	GILEAD SCIENCES INC	2.55%	09/01/2020	09/09/2015	250,000.00	249,550.00	249,905.00	252,634.75	2,729.75	0.00
	Totals for Cusip				250,000.00	249,550.00	249,905.00	252,634.75	2,729.75	0.00
38141EC31	GOLDMAN SACHS	4.80%	07/08/2044	06/30/2014	240,000.00	238,828.80	238,608.48	251,958.96	13,350.48	0.00
	Totals for Cusip				240,000.00	238,828.80	238,608.48	251,958.96	13,350.48	0.00
38141GVR2	GOLDMAN SACHS GROUP INC	4.25%	10/21/2025	10/16/2015	70,000.00	69,510.00	69,464.99	71,108.87	1,643.88	0.00
	Totals for Cusip				70,000.00	69,510.00	69,464.99	71,108.87	1,643.88	0.00
38145XAA1	GOLDMAN SACHS GROUP INC	2.62%	01/31/2019	01/28/2014	250,000.00	249,210.00	251,787.50	252,688.00	900.50	0.00
	Totals for Cusip				250,000.00	249,210.00	251,787.50	252,688.00	900.50	0.00
38148LAF3	GOLDMAN SACHS GROUP INC	5.15%	05/22/2045	08/24/2016	60,000.00	66,633.00	66,633.00	63,099.60	0.00	(3,533.40)
	Totals for Cusip				60,000.00	66,633.00	66,633.00	63,099.60	0.00	(3,533.40)
41283LAB1	HARLEY-DAVIDSON FINL SER	2.70%	03/15/2017	01/26/2012	80,000.00	79,982.40	81,065.28	80,186.88	0.00	(878.40)
	Totals for Cusip				80,000.00	79,982.40	81,065.28	80,186.88	0.00	(878.40)
41283LAD7	HARLEY-DAVIDSON FINL SER	2.40%	09/15/2019	09/11/2014	310,000.00	308,812.70	308,538.35	311,902.47	3,364.12	0.00
	Totals for Cusip				310,000.00	308,812.70	308,538.35	311,902.47	3,364.12	0.00
41283LAG0	HARLEY-DAVIDSON FINL SER	2.25%	01/15/2019	01/05/2016	195,000.00	194,976.60	194,976.60	195,838.70	862.10	0.00
	Totals for Cusip				195,000.00	194,976.60	194,976.60	195,838.70	862.10	0.00
413875AR6	HARRIS CORP	3.83%	04/27/2025	04/22/2015	100,000.00	100,000.00	98,492.90	101,586.80	3,093.90	0.00
	Totals for Cusip				100,000.00	100,000.00	98,492.90	101,586.80	3,093.90	0.00
42217KBF2	WELLTOWER INC	4.00%	06/01/2025	05/20/2015	110,000.00	109,918.60	108,203.26	112,419.01	4,215.75	0.00

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Totals for Cusip					110,000.00	109,918.60	108,203.26	112,419.01	4,215.75	0.00
42307TAG3	HEINZ H J FINANCE	6.75%	03/15/2032	06/15/2016	250,000.00	318,097.50	318,097.50	302,977.75	0.00	(15,119.75)
Totals for Cusip					250,000.00	318,097.50	318,097.50	302,977.75	0.00	(15,119.75)
438516BL4	HONEYWELL INTERNATIONAL INC	1.40%	10/30/2019	10/24/2016	750,000.00	749,407.50	749,407.50	743,064.75	0.00	(6,342.75)
Totals for Cusip					750,000.00	749,407.50	749,407.50	743,064.75	0.00	(6,342.75)
438516BL9	HONEYWELL INTERNATIONAL INC	2.50%	11/01/2026	10/27/2016	500,000.00	492,365.00	492,365.00	473,270.00	0.00	(19,095.00)
Totals for Cusip					500,000.00	492,365.00	492,365.00	473,270.00	0.00	(19,095.00)
448814DX8	HYDRO QUEBEC	8.40%	01/15/2022	04/27/2010	275,000.00	366,619.00	355,207.88	343,752.75	0.00	(11,455.13)
Totals for Cusip					275,000.00	366,619.00	355,207.88	343,752.75	0.00	(11,455.13)
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	12/19/2014	500,000.00	706,880.00	672,910.00	657,366.00	0.00	(15,544.00)
Totals for Cusip					500,000.00	706,880.00	672,910.00	657,366.00	0.00	(15,544.00)
45687AAJ1	INGERSOLL-RAND GL HLD CO	4.25%	06/15/2023	06/10/2014	255,000.00	252,008.32	262,612.01	269,697.95	7,085.94	0.00
Totals for Cusip					255,000.00	252,008.32	262,612.01	269,697.95	7,085.94	0.00
45687AAL6	INGERSOLL-RAND GL HLD CO	2.88%	01/15/2019	06/10/2014	500,000.00	509,246.49	505,012.00	508,952.50	3,940.50	0.00
45687AAL6	INGERSOLL-RAND GL HLD CO	2.88%	01/15/2019	06/10/2014	65,000.00	64,918.24	65,651.56	66,163.83	512.27	0.00
Totals for Cusip					565,000.00	574,164.73	570,663.56	575,116.33	4,452.77	0.00
46513EGV8	AID ISRAEL	5.50%	12/04/2023	07/20/2016	2,245,000.00	2,832,902.10	2,832,902.10	2,670,728.33	0.00	(162,173.77)
Totals for Cusip					2,245,000.00	2,832,902.10	2,832,902.10	2,670,728.33	0.00	(162,173.77)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	11/14/2013	185,000.00	220,300.22	223,725.68	221,768.57	0.00	(1,957.11)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	06/28/2016	375,000.00	480,480.00	480,480.00	449,530.88	0.00	(30,949.12)
Totals for Cusip					560,000.00	700,780.22	704,205.68	671,299.45	0.00	(32,906.23)
46625HJJ0	JP MORGAN CHASE & CO	3.38%	05/01/2023	04/24/2013	330,000.00	328,224.60	324,329.61	328,818.27	4,488.66	0.00
Totals for Cusip					330,000.00	328,224.60	324,329.61	328,818.27	4,488.66	0.00
46625HJJ7	JP MORGAN CHASE & CO	3.88%	09/10/2024	09/03/2014	150,000.00	149,212.50	149,211.60	151,775.55	2,563.95	0.00

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Totals for Cusip					150,000.00	149,212.50	149,211.60	151,775.55	2,563.95	0.00
476556DA0	JERSEY CENTRAL POWER AND LIGHT	7.35%	02/01/2019	01/22/2009	70,000.00	69,911.10	78,783.18	76,671.84	0.00	(2,111.34)
Totals for Cusip					70,000.00	69,911.10	78,783.18	76,671.84	0.00	(2,111.34)
476556DB8	JERSEY CENTRAL POWER AND LIGHT	4.70%	04/01/2024	08/14/2013	400,000.00	397,924.00	414,420.40	425,607.60	11,187.20	0.00
Totals for Cusip					400,000.00	397,924.00	414,420.40	425,607.60	11,187.20	0.00
476556DC6	JERSEY CENTRAL POWER AND LIGHT	4.30%	01/15/2026	08/11/2015	250,000.00	249,200.00	251,529.50	258,813.00	7,283.50	0.00
Totals for Cusip					250,000.00	249,200.00	251,529.50	258,813.00	7,283.50	0.00
478375AR9	JOHNSON CONTROLS INTL PL	3.90%	02/14/2026	12/09/2016	205,000.00	208,539.33	208,539.33	211,152.87	2,613.54	0.00
Totals for Cusip					205,000.00	208,539.33	208,539.33	211,152.87	2,613.54	0.00
478375AS7	JOHNSON CONTROLS INTL PL	5.12%	09/14/2045	12/09/2016	200,000.00	210,887.00	210,887.00	212,788.80	1,901.80	0.00
Totals for Cusip					200,000.00	210,887.00	210,887.00	212,788.80	1,901.80	0.00
492386AU1	KERR MCGEE CORPORATION	6.95%	07/01/2024	03/17/2010	125,000.00	141,738.75	134,288.00	147,474.13	13,186.13	0.00
Totals for Cusip					125,000.00	141,738.75	134,288.00	147,474.13	13,186.13	0.00
494386AC9	KIMBERLY CLARK DE MEXICO SAB D	3.25%	03/12/2025	03/05/2015	165,000.00	164,107.35	158,960.34	156,390.14	0.00	(2,570.20)
Totals for Cusip					165,000.00	164,107.35	158,960.34	156,390.14	0.00	(2,570.20)
494550AQ9	KINDER MORGAN ENERGY PARTNERS	7.30%	08/15/2033	10/01/2009	150,000.00	161,226.00	137,425.80	176,031.45	38,605.65	0.00
Totals for Cusip					150,000.00	161,226.00	137,425.80	176,031.45	38,605.65	0.00
500472AB1	KONINKLIJKE PHILIPS	5.75%	03/11/2018	10/29/2014	500,000.00	561,115.00	535,058.00	524,013.50	0.00	(11,044.50)
500472AB1	KONINKLIJKE PHILIPS	5.75%	03/11/2018	11/07/2016	316,000.00	333,926.68	333,926.68	331,176.53	0.00	(2,750.15)
Totals for Cusip					816,000.00	895,041.68	868,984.68	855,190.03	0.00	(13,794.65)
50076QAZ9	KRAFT FOODS INC	3.50%	06/06/2022	01/08/2013	140,000.00	138,799.97	141,532.44	142,375.94	843.50	0.00
Totals for Cusip					140,000.00	138,799.97	141,532.44	142,375.94	843.50	0.00
50077LAJ5	KRAFT HEINZ FOODS CO	3.50%	07/15/2022	08/16/2016	500,000.00	498,983.34	498,983.34	507,552.50	8,569.16	0.00

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Totals for Cusip					500,000.00	498,983.34	498,983.34	507,552.50	8,569.16	0.00
50540RAK8	LABORATORY CORP OF AMER	2.20%	08/23/2017	08/20/2012	150,000.00	149,689.50	150,528.15	150,699.15	171.00	0.00
Totals for Cusip					150,000.00	149,689.50	150,528.15	150,699.15	171.00	0.00
525ESC107	LEHMAN BROTHERS HOLDINGS	0.00%	05/17/2013	08/22/2007	245,000.00	136,955.02	9,670.10	14,087.50	4,417.40	0.00
Totals for Cusip					245,000.00	136,955.02	9,670.10	14,087.50	4,417.40	0.00
525ESC6J3	LEHMAN BROTHERS HOLDINGS	0.00%	11/10/2049	11/08/2005	360,000.00	197,998.56	14,271.27	20,700.00	6,428.73	0.00
Totals for Cusip					360,000.00	197,998.56	14,271.27	20,700.00	6,428.73	0.00
525ESC6X2	LEHMAN BROTHERS HOLDINGS	0.00%	09/26/2014	09/19/2007	370,000.00	215,658.27	14,938.59	21,941.00	7,002.41	0.00
Totals for Cusip					370,000.00	215,658.27	14,938.59	21,941.00	7,002.41	0.00
526107AD9	LENNOX INTERNATIONAL INC	3.00%	11/15/2023	10/25/2016	255,000.00	254,854.65	254,854.65	247,578.74	0.00	(7,275.91)
Totals for Cusip					255,000.00	254,854.65	254,854.65	247,578.74	0.00	(7,275.91)
53079EAZ7	LIBERTY MUTUAL GROUP	6.50%	05/01/2042	05/01/2012	85,000.00	84,800.25	96,625.03	100,778.72	4,153.69	0.00
Totals for Cusip					85,000.00	84,800.25	96,625.03	100,778.72	4,153.69	0.00
53079EBE3	LIBERTY MUTUAL GROUP	4.25%	06/15/2023	06/13/2013	125,000.00	124,206.25	127,008.50	130,871.88	3,863.38	0.00
53079EBE3	LIBERTY MUTUAL GROUP	4.25%	06/15/2023	06/13/2013	125,000.00	125,242.50	127,008.50	130,871.88	3,863.38	0.00
Totals for Cusip					250,000.00	249,448.75	254,017.00	261,743.76	7,726.76	0.00
534187AX7	LINCOLN NATIONAL CORP	8.75%	07/01/2019	06/17/2009	28,000.00	27,729.24	33,628.42	32,216.30	0.00	(1,412.12)
Totals for Cusip					28,000.00	27,729.24	33,628.42	32,216.30	0.00	(1,412.12)
538021AC0	LITTON INDUSTRIES INC	7.75%	03/15/2026	07/26/2010	150,000.00	197,166.00	196,375.35	197,182.80	807.45	0.00
Totals for Cusip					150,000.00	197,166.00	196,375.35	197,182.80	807.45	0.00
53944AVG4	LLOYDS BANK PLC	1.75%	05/14/2018	05/11/2015	350,000.00	349,664.00	349,244.35	349,533.80	289.45	0.00
Totals for Cusip					350,000.00	349,664.00	349,244.35	349,533.80	289.45	0.00
539830BJ7	LOCKHEED MARTIN CORP	1.85%	11/23/2018	11/16/2015	295,000.00	294,495.55	294,478.44	296,174.99	1,696.55	0.00
Totals for Cusip					295,000.00	294,495.55	294,478.44	296,174.99	1,696.55	0.00

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548661AK3	LOWES COMPANIES	6.50%	03/15/2029	06/03/2015	200,000.00	251,872.00	248,419.00	258,347.60	9,928.60	0.00
	Totals for Cusip				200,000.00	251,872.00	248,419.00	258,347.60	9,928.60	0.00
548661CN5	LOWES COS INC	6.10%	09/15/2017	05/21/2015	612,000.00	681,400.80	659,128.90	632,610.94	0.00	(26,517.96)
	Totals for Cusip				612,000.00	681,400.80	659,128.90	632,610.94	0.00	(26,517.96)
549271AG9	LUBRIZOL CORP	8.88%	02/01/2019	09/15/2009	260,000.00	319,961.20	310,547.38	296,506.86	0.00	(14,040.52)
	Totals for Cusip				260,000.00	319,961.20	310,547.38	296,506.86	0.00	(14,040.52)
552081AM3	LYONDELLBASELL IND NV	4.62%	02/26/2055	05/03/2016	250,000.00	233,345.00	233,345.00	232,311.00	0.00	(1,034.00)
	Totals for Cusip				250,000.00	233,345.00	233,345.00	232,311.00	0.00	(1,034.00)
559222AQ7	MAGNA INTERNATIONAL INC	3.62%	06/15/2024	05/25/2016	400,000.00	412,620.00	412,620.00	402,558.80	0.00	(10,061.20)
	Totals for Cusip				400,000.00	412,620.00	412,620.00	402,558.80	0.00	(10,061.20)
56585AAK8	MARATHON PETROLEUM CORP	2.70%	12/14/2018	12/07/2015	415,000.00	414,668.00	410,369.85	420,524.90	10,155.05	0.00
	Totals for Cusip				415,000.00	414,668.00	410,369.85	420,524.90	10,155.05	0.00
570535AK0	MARKEL CORP	4.90%	07/01/2022	06/27/2012	350,000.00	349,482.00	375,329.85	377,566.35	2,236.50	0.00
	Totals for Cusip				350,000.00	349,482.00	375,329.85	377,566.35	2,236.50	0.00
570535AQ7	MARKEL CORP	5.00%	04/05/2046	03/29/2016	75,000.00	74,217.75	74,217.75	75,431.48	1,213.73	0.00
	Totals for Cusip				75,000.00	74,217.75	74,217.75	75,431.48	1,213.73	0.00
571748AV4	MARSH & MCLENNAN COS INC	3.50%	06/03/2024	05/27/2014	275,000.00	274,469.25	272,501.35	279,833.68	7,332.33	0.00
	Totals for Cusip				275,000.00	274,469.25	272,501.35	279,833.68	7,332.33	0.00
571748AY8	MARSH & MCLENNAN COS INC	2.35%	03/06/2020	03/03/2015	300,000.00	299,760.00	297,380.10	300,263.70	2,883.60	0.00
	Totals for Cusip				300,000.00	299,760.00	297,380.10	300,263.70	2,883.60	0.00
571903AR4	MARRIOTT INTERNATIONAL INC	2.30%	01/15/2022	06/07/2016	555,000.00	552,707.85	552,707.85	538,376.09	0.00	(14,331.76)
	Totals for Cusip				555,000.00	552,707.85	552,707.85	538,376.09	0.00	(14,331.76)
579780AF4	MCCORMICK & CO	5.75%	12/15/2017	12/04/2007	165,000.00	164,934.00	177,795.59	171,662.70	0.00	(6,132.89)

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	Totals for Cusip				165,000.00	164,934.00	177,795.59	171,662.70	0.00	(6,132.89)
585055BQ8	MEDTRONIC INC	1.50%	03/15/2018	08/31/2015	595,000.00	593,654.71	594,654.90	595,008.92	354.02	0.00
	Totals for Cusip				595,000.00	593,654.71	594,654.90	595,008.92	354.02	0.00
585055BR6	MEDTRONIC INC	3.15%	03/15/2022	08/31/2015	335,000.00	334,350.37	338,657.20	343,114.37	4,457.17	0.00
	Totals for Cusip				335,000.00	334,350.37	338,657.20	343,114.37	4,457.17	0.00
586054AB4	MEMORIAL SLOAN-KETTERING	4.12%	07/01/2052	11/28/2012	65,000.00	64,595.70	60,685.43	62,766.21	2,080.78	0.00
	Totals for Cusip				65,000.00	64,595.70	60,685.43	62,766.21	2,080.78	0.00
58933YAG0	MERCK & CO INC	1.30%	05/18/2018	05/15/2013	430,000.00	429,006.70	428,991.22	429,553.66	562.44	0.00
	Totals for Cusip				430,000.00	429,006.70	428,991.22	429,553.66	562.44	0.00
594918AU8	MICROSOFT CORP	3.75%	05/01/2043	07/28/2014	35,000.00	32,494.00	32,396.00	33,086.45	690.45	0.00
	Totals for Cusip				35,000.00	32,494.00	32,396.00	33,086.45	690.45	0.00
6174468C6	MORGAN STANLEY	4.00%	07/23/2025	07/20/2015	150,000.00	149,877.00	154,466.10	153,752.55	0.00	(713.55)
	Totals for Cusip				150,000.00	149,877.00	154,466.10	153,752.55	0.00	(713.55)
61746BDJ2	MORGAN STANLEY	3.75%	02/25/2023	02/20/2013	215,000.00	214,219.55	220,217.19	220,835.96	618.77	0.00
	Totals for Cusip				215,000.00	214,219.55	220,217.19	220,835.96	618.77	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	05/22/2013	95,000.00	94,468.00	95,969.10	97,519.59	1,550.49	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	07/22/2016	45,000.00	47,020.95	47,020.95	46,193.49	0.00	(827.46)
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	11/16/2016	30,000.00	31,003.50	31,003.50	30,795.66	0.00	(207.84)
	Totals for Cusip				170,000.00	172,492.45	173,993.55	174,508.74	1,550.49	(1,035.30)
6174824M3	MORGAN STANLEY	4.88%	11/01/2022	12/13/2013	30,000.00	30,633.30	31,837.56	32,152.17	314.61	0.00
	Totals for Cusip				30,000.00	30,633.30	31,837.56	32,152.17	314.61	0.00
617482V92	MORGAN STANLEY	6.38%	07/24/2042	07/19/2012	100,000.00	98,867.00	123,654.90	128,516.70	4,861.80	0.00
	Totals for Cusip				100,000.00	98,867.00	123,654.90	128,516.70	4,861.80	0.00
61761JVL0	MORGAN STANLEY	3.70%	10/23/2024	10/20/2014	215,000.00	214,625.90	216,033.94	217,561.08	1,527.14	0.00

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	Totals for Cusip				215,000.00	214,625.90	216,033.94	217,561.08	1,527.14	0.00
62854AAE4	MYLAN NV	2.50%	06/07/2019	05/31/2016	135,000.00	134,848.80	134,848.80	134,269.38	0.00	(579.42)
	Totals for Cusip				135,000.00	134,848.80	134,848.80	134,269.38	0.00	(579.42)
62952EAB3	NYU HOSPITAL CENTER	5.75%	07/01/2043	07/24/2013	105,000.00	105,000.00	119,906.12	122,254.34	2,348.22	0.00
	Totals for Cusip				105,000.00	105,000.00	119,906.12	122,254.34	2,348.22	0.00
629568AX4	NABORS INDUSTRIES INC	4.62%	09/15/2021	02/13/2012	300,000.00	298,995.85	246,528.00	304,956.00	58,428.00	0.00
629568AX4	NABORS INDUSTRIES INC	4.62%	09/15/2021	07/30/2013	200,000.00	200,542.00	164,352.00	203,304.00	38,952.00	0.00
	Totals for Cusip				500,000.00	499,537.85	410,880.00	508,260.00	97,380.00	0.00
637071AL5	NATIONAL OILWELL VARCO INC	1.35%	12/01/2017	11/15/2012	190,000.00	189,815.70	185,915.19	189,259.38	3,344.19	0.00
	Totals for Cusip				190,000.00	189,815.70	185,915.19	189,259.38	3,344.19	0.00
637432NJ0	NATIONAL RURAL UTILITIES COOP	2.70%	02/15/2023	02/03/2016	245,000.00	244,331.15	244,331.15	243,425.14	0.00	(906.01)
	Totals for Cusip				245,000.00	244,331.15	244,331.15	243,425.14	0.00	(906.01)
638585BF5	NATIONSBANK CORP	6.80%	03/15/2028	07/21/2011	225,000.00	227,189.25	263,260.80	265,216.50	1,955.70	0.00
	Totals for Cusip				225,000.00	227,189.25	263,260.80	265,216.50	1,955.70	0.00
63946BAE0	NBC UNIVERSAL MEDIA LLC	4.38%	04/01/2021	08/18/2011	265,000.00	264,925.81	287,850.95	286,284.54	0.00	(1,566.41)
	Totals for Cusip				265,000.00	264,925.81	287,850.95	286,284.54	0.00	(1,566.41)
649322AA2	NY & PRESBYTERIAN HOSPIT	4.02%	08/01/2045	01/29/2015	45,000.00	45,000.00	42,511.82	43,675.65	1,163.83	0.00
	Totals for Cusip				45,000.00	45,000.00	42,511.82	43,675.65	1,163.83	0.00
649322AE4	NY & PRESBYTERIAN HOSPIT	4.76%	08/01/2116	06/21/2016	120,000.00	119,992.80	119,992.80	113,456.88	0.00	(6,535.92)
	Totals for Cusip				120,000.00	119,992.80	119,992.80	113,456.88	0.00	(6,535.92)
64952WBZ5	NEW YORK LIFE	1.30%	04/27/2018	05/22/2015	1,000,000.00	997,800.00	991,926.00	997,217.00	5,291.00	0.00
	Totals for Cusip				1,000,000.00	997,800.00	991,926.00	997,217.00	5,291.00	0.00
651229AP1	NEWELL BRANDS INC	2.88%	12/01/2019	11/14/2014	115,000.00	114,871.20	110,937.86	117,050.22	6,112.36	0.00

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	Totals for Cusip				115,000.00	114,871.20	110,937.86	117,050.22	6,112.36	0.00
65473QBC6	NISOURCE FINANCE CORP	4.80%	02/15/2044	04/09/2013	130,000.00	129,447.50	132,130.18	136,863.22	4,733.04	0.00
	Totals for Cusip				130,000.00	129,447.50	132,130.18	136,863.22	4,733.04	0.00
65584AE8	NORFOLK SOUTHERN CORP	7.70%	05/15/2017	01/04/2006	500,000.00	599,610.00	540,419.00	511,425.50	0.00	(28,993.50)
	Totals for Cusip				500,000.00	599,610.00	540,419.00	511,425.50	0.00	(28,993.50)
65584AV0	NORFOLK SOUTHERN CORP	6.00%	03/15/2105	03/06/2012	250,000.00	297,675.00	268,018.00	292,317.50	24,299.50	0.00
	Totals for Cusip				250,000.00	297,675.00	268,018.00	292,317.50	24,299.50	0.00
65584AW8	NORFOLK SOUTHERN CORP	5.59%	05/17/2025	05/17/2005	48,000.00	47,908.80	54,882.67	54,905.95	23.28	0.00
	Totals for Cusip				48,000.00	47,908.80	54,882.67	54,905.95	23.28	0.00
66982DL8	PROVINCE OF NOVA SCOTIA	9.12%	05/01/2021	07/25/2000	450,000.00	521,523.00	580,647.15	557,755.65	0.00	(22,891.50)
	Totals for Cusip				450,000.00	521,523.00	580,647.15	557,755.65	0.00	(22,891.50)
66989HAK4	NOVARTIS CAPITAL CORP	4.00%	11/20/2045	05/26/2016	385,000.00	414,005.90	414,005.90	388,536.61	0.00	(25,469.29)
	Totals for Cusip				385,000.00	414,005.90	414,005.90	388,536.61	0.00	(25,469.29)
67021CAL1	NSTAR ELECTRIC COMPANY	2.70%	06/01/2026	05/23/2016	155,000.00	154,460.60	154,460.60	148,985.85	0.00	(5,474.75)
	Totals for Cusip				155,000.00	154,460.60	154,460.60	148,985.85	0.00	(5,474.75)
6710648	ASIAN DEV BANK	1.00%	05/17/2018	12/20/2006	715,000.00	461,997.25	702,375.96	708,471.34	6,095.38	0.00
6710648	ASIAN DEV BANK	1.00%	05/17/2018	05/30/2014	35,000.00	34,265.00	34,382.04	34,680.42	298.38	0.00
	Totals for Cusip				750,000.00	496,262.25	736,758.00	743,151.76	6,393.76	0.00
674599CH6	OCCIDENTAL PETROLEUM COR	3.40%	04/15/2026	03/28/2016	230,000.00	229,475.60	229,475.60	231,735.12	2,259.52	0.00
	Totals for Cusip				230,000.00	229,475.60	229,475.60	231,735.12	2,259.52	0.00
68389XAN5	ORACLE CORP	1.20%	10/15/2017	10/18/2012	435,000.00	434,247.45	435,230.55	435,103.10	0.00	(127.45)
	Totals for Cusip				435,000.00	434,247.45	435,230.55	435,103.10	0.00	(127.45)
68389XBK0	ORACLE CORP	1.90%	09/15/2021	06/29/2016	400,000.00	399,304.00	399,304.00	390,877.20	0.00	(8,426.80)
	Totals for Cusip				400,000.00	399,304.00	399,304.00	390,877.20	0.00	(8,426.80)

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68389XBL8	ORACLE CORP	2.40%	09/15/2023	06/29/2016	255,000.00	254,956.65	254,956.65	247,044.26	0.00	(7,912.39)
	Totals for Cusip				255,000.00	254,956.65	254,956.65	247,044.26	0.00	(7,912.39)
69352PAE3	PPL CAPITAL FUNDING INC	3.50%	12/01/2022	10/10/2012	100,000.00	99,843.00	100,741.80	102,269.00	1,527.20	0.00
	Totals for Cusip				100,000.00	99,843.00	100,741.80	102,269.00	1,527.20	0.00
69371RM52	PACCAR FINANCIAL CORP	1.40%	05/18/2018	05/11/2015	500,000.00	499,340.00	495,257.00	499,452.00	4,195.00	0.00
	Totals for Cusip				500,000.00	499,340.00	495,257.00	499,452.00	4,195.00	0.00
709599AE4	PENSKE TRUCK LEASING/PTL	3.75%	05/11/2017	06/13/2014	400,000.00	424,752.00	408,074.00	403,110.40	0.00	(4,963.60)
	Totals for Cusip				400,000.00	424,752.00	408,074.00	403,110.40	0.00	(4,963.60)
709599AL8	PENSKE TRUCK LEASING/PTL	2.88%	07/17/2018	01/14/2013	175,000.00	174,620.25	176,101.45	177,258.73	1,157.28	0.00
	Totals for Cusip				175,000.00	174,620.25	176,101.45	177,258.73	1,157.28	0.00
709599AU8	PENSKE TRUCK LEASING/PTL	3.20%	07/15/2020	07/16/2015	250,000.00	248,997.50	247,491.25	252,772.50	5,281.25	0.00
	Totals for Cusip				250,000.00	248,997.50	247,491.25	252,772.50	5,281.25	0.00
718546AJ3	PHILLIPS 66	2.95%	05/01/2017	12/14/2012	155,000.00	154,977.83	157,106.76	155,864.59	0.00	(1,242.17)
	Totals for Cusip				155,000.00	154,977.83	157,106.76	155,864.59	0.00	(1,242.17)
723787AB3	PIONEER NATURAL RESOURCES CO	7.20%	01/15/2028	03/05/2013	200,000.00	260,166.00	213,565.20	241,609.80	28,044.60	0.00
	Totals for Cusip				200,000.00	260,166.00	213,565.20	241,609.80	28,044.60	0.00
740189AL9	PRECISION CASTPARTS CORP	2.25%	06/15/2020	06/01/2015	150,000.00	149,985.00	149,143.80	150,553.80	1,410.00	0.00
	Totals for Cusip				150,000.00	149,985.00	149,143.80	150,553.80	1,410.00	0.00
740816AM5	PRES & FELLOWS OF HARVARD	3.15%	07/15/2046	10/06/2016	20,000.00	19,966.00	19,966.00	17,894.00	0.00	(2,072.00)
	Totals for Cusip				20,000.00	19,966.00	19,966.00	17,894.00	0.00	(2,072.00)
740816AN3	PRES & FELLOWS OF HARVARD	3.30%	07/15/2056	10/06/2016	20,000.00	19,851.60	19,851.60	17,588.72	0.00	(2,262.88)
	Totals for Cusip				20,000.00	19,851.60	19,851.60	17,588.72	0.00	(2,262.88)
74251VAN2	PRINCIPAL FINANCIAL GROUP INC	4.30%	11/15/2046	11/03/2016	85,000.00	84,899.70	84,899.70	83,280.62	0.00	(1,619.08)

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	Totals for Cusip				85,000.00	84,899.70	84,899.70	83,280.62	0.00	(1,619.08)
742651DW9	PRIVATE EXPORT FUNDING	3.25%	06/15/2025	04/29/2016	205,000.00	219,825.60	219,825.60	211,759.47	0.00	(8,066.13)
	Totals for Cusip				205,000.00	219,825.60	219,825.60	211,759.47	0.00	(8,066.13)
743756AB4	PROV ST JOSEPH HLTH OBL	2.75%	10/01/2026	09/20/2016	85,000.00	85,000.00	85,000.00	80,465.17	0.00	(4,534.83)
	Totals for Cusip				85,000.00	85,000.00	85,000.00	80,465.17	0.00	(4,534.83)
744448CL3	PUBLIC SERVICE COLORADO	2.90%	05/15/2025	05/05/2015	500,000.00	498,405.00	491,467.00	495,081.50	3,614.50	0.00
	Totals for Cusip				500,000.00	498,405.00	491,467.00	495,081.50	3,614.50	0.00
748148PR8	PROVINCE OF QUEBEC	7.50%	07/15/2023	05/30/2014	90,000.00	119,556.00	116,157.60	112,811.04	0.00	(3,346.56)
	Totals for Cusip				90,000.00	119,556.00	116,157.60	112,811.04	0.00	(3,346.56)
74834LAW0	QUEST DIAGNOSTIC INC	2.50%	03/30/2020	03/05/2015	180,000.00	179,438.40	177,552.00	179,873.82	2,321.82	0.00
	Totals for Cusip				180,000.00	179,438.40	177,552.00	179,873.82	2,321.82	0.00
74834LAX8	QUEST DIAGNOSTIC INC	3.50%	03/30/2025	03/11/2015	200,000.00	197,078.00	193,223.20	197,620.60	4,397.40	0.00
	Totals for Cusip				200,000.00	197,078.00	193,223.20	197,620.60	4,397.40	0.00
74834LAY6	QUEST DIAGNOSTIC INC	4.70%	03/30/2045	03/06/2015	50,000.00	49,027.50	44,771.30	49,827.75	5,056.45	0.00
	Totals for Cusip				50,000.00	49,027.50	44,771.30	49,827.75	5,056.45	0.00
74834LAZ3	QUEST DIAGNOSTIC INC	3.45%	06/01/2026	05/23/2016	80,000.00	79,778.40	79,778.40	78,907.20	0.00	(871.20)
	Totals for Cusip				80,000.00	79,778.40	79,778.40	78,907.20	0.00	(871.20)
755111AJ0	RAYTHEON CO	6.75%	03/15/2018	09/23/2010	250,000.00	310,420.00	277,020.00	265,448.00	0.00	(11,572.00)
	Totals for Cusip				250,000.00	310,420.00	277,020.00	265,448.00	0.00	(11,572.00)
761713BF2	REYNOLDS AMERICAN INC	4.00%	06/12/2022	06/09/2015	130,000.00	129,819.30	135,145.66	135,969.99	824.33	0.00
	Totals for Cusip				130,000.00	129,819.30	135,145.66	135,969.99	824.33	0.00
771196BA9	ROCHE HOLDINGS INC	2.25%	09/30/2019	09/22/2014	500,000.00	499,270.00	502,610.50	504,158.00	1,547.50	0.00
	Totals for Cusip				500,000.00	499,270.00	502,610.50	504,158.00	1,547.50	0.00
776696AD8	ROPER INDUSTRIES INC	1.85%	11/15/2017	11/15/2012	115,000.00	114,896.50	114,395.22	115,355.70	960.48	0.00

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	Totals for Cusip				115,000.00	114,896.50	114,395.22	115,355.70	960.48	0.00
776696AE6	ROPER TECHNOLOGIES INC	3.12%	11/15/2022	06/03/2016	200,000.00	203,226.00	203,226.00	200,154.60	0.00	(3,071.40)
	Totals for Cusip				200,000.00	203,226.00	203,226.00	200,154.60	0.00	(3,071.40)
776743AA4	ROPER TECHNOLOGIES INC	3.00%	12/15/2020	11/30/2015	200,000.00	199,924.00	199,169.80	202,601.20	3,431.40	0.00
	Totals for Cusip				200,000.00	199,924.00	199,169.80	202,601.20	3,431.40	0.00
776743AC0	ROPER TECHNOLOGIES INC	2.80%	12/15/2021	12/08/2016	500,000.00	499,215.00	499,215.00	499,761.00	546.00	0.00
	Totals for Cusip				500,000.00	499,215.00	499,215.00	499,761.00	546.00	0.00
790849AM5	ST JUDE MEDICAL INC	2.80%	09/15/2020	09/14/2015	290,000.00	289,866.60	290,109.62	291,626.61	1,516.99	0.00
	Totals for Cusip				290,000.00	289,866.60	290,109.62	291,626.61	1,516.99	0.00
797440BR4	SAN DIEGO GAS & ELECTRIC	3.60%	09/01/2023	09/04/2013	300,000.00	299,952.00	312,320.40	314,048.70	1,728.30	0.00
	Totals for Cusip				300,000.00	299,952.00	312,320.40	314,048.70	1,728.30	0.00
81180WAP6	SEAGATE HDD CAYMAN	3.75%	11/15/2018	10/31/2013	90,000.00	90,000.00	89,325.00	92,216.25	2,891.25	0.00
	Totals for Cusip				90,000.00	90,000.00	89,325.00	92,216.25	2,891.25	0.00
81618TAA8	SELECT INCOME REIT	2.85%	02/01/2018	01/29/2015	75,000.00	74,712.00	74,896.80	75,320.48	423.68	0.00
	Totals for Cusip				75,000.00	74,712.00	74,896.80	75,320.48	423.68	0.00
822582BA9	SHELL INTL FIN	2.00%	11/15/2018	10/30/2014	575,000.00	578,915.75	575,669.88	578,849.05	3,179.17	0.00
	Totals for Cusip				575,000.00	578,915.75	575,669.88	578,849.05	3,179.17	0.00
82481LAA7	SHIRE ACQ INV IRELAND DA	1.90%	09/23/2019	09/19/2016	375,000.00	374,696.25	374,696.25	370,245.75	0.00	(4,450.50)
	Totals for Cusip				375,000.00	374,696.25	374,696.25	370,245.75	0.00	(4,450.50)
82481LAD1	SHIRE ACQ INV IRELAND DA	3.20%	09/23/2026	09/19/2016	190,000.00	189,773.90	189,773.90	177,523.65	0.00	(12,250.25)
	Totals for Cusip				190,000.00	189,773.90	189,773.90	177,523.65	0.00	(12,250.25)
82620KAC7	SIEMENS FINANCINGSMAT	2.15%	05/27/2020	05/18/2015	600,000.00	599,208.00	594,288.60	596,359.20	2,070.60	0.00
	Totals for Cusip				600,000.00	599,208.00	594,288.60	596,359.20	2,070.60	0.00

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82620KAJ2	SIEMENS FINANCIERINGSMAT	1.70%	09/15/2021	09/23/2016	1,000,000.00	992,730.00	992,730.00	960,695.00	0.00	(32,035.00)
	Totals for Cusip				1,000,000.00	992,730.00	992,730.00	960,695.00	0.00	(32,035.00)
826418BJ3	SIERRA PACIFIC POWER CO	3.38%	08/15/2023	08/12/2013	110,000.00	109,769.00	111,234.97	112,615.47	1,380.50	0.00
	Totals for Cusip				110,000.00	109,769.00	111,234.97	112,615.47	1,380.50	0.00
842329AA2	SOUTHERN BAPTIST HOSPITA	4.86%	07/15/2045	05/21/2015	135,000.00	135,000.00	139,465.40	145,878.98	6,413.58	0.00
	Totals for Cusip				135,000.00	135,000.00	139,465.40	145,878.98	6,413.58	0.00
854502AE1	STANLEY BLACK & DECKER I	1.62%	11/17/2018	11/07/2016	780,000.00	780,000.00	780,000.00	775,197.54	0.00	(4,802.46)
	Totals for Cusip				780,000.00	780,000.00	780,000.00	775,197.54	0.00	(4,802.46)
85771PAW2	STATOIL ASA	2.25%	11/08/2019	11/03/2014	750,000.00	749,685.00	747,340.50	756,227.25	8,886.75	0.00
	Totals for Cusip				750,000.00	749,685.00	747,340.50	756,227.25	8,886.75	0.00
87165BAE3	SYNCHRONY FINANCIAL	2.70%	02/03/2020	01/26/2015	160,000.00	159,665.60	156,932.00	159,525.60	2,593.60	0.00
	Totals for Cusip				160,000.00	159,665.60	156,932.00	159,525.60	2,593.60	0.00
871829AZ0	SYSCO CORP	3.75%	10/01/2025	09/23/2015	70,000.00	70,000.00	70,960.12	70,844.34	0.00	(115.78)
	Totals for Cusip				70,000.00	70,000.00	70,960.12	70,844.34	0.00	(115.78)
875127BD3	TAMPA ELECTRIC	4.20%	05/15/2045	05/15/2015	40,000.00	39,925.60	38,667.72	39,202.72	535.00	0.00
	Totals for Cusip				40,000.00	39,925.60	38,667.72	39,202.72	535.00	0.00
880591DZ2	TENNESSEE VALLEY AUTHORITY	5.38%	04/01/2056	03/29/2006	300,000.00	298,296.00	357,474.60	375,158.70	17,684.10	0.00
	Totals for Cusip				300,000.00	298,296.00	357,474.60	375,158.70	17,684.10	0.00
880591EA6	TENNESSEE VALLEY AUTHORITY	5.50%	07/18/2017	07/12/2007	650,000.00	644,826.00	693,226.30	666,805.10	0.00	(26,421.20)
	Totals for Cusip				650,000.00	644,826.00	693,226.30	666,805.10	0.00	(26,421.20)
88167AAC5	TEVA PHARMACEUTICALS NE	2.20%	07/21/2021	07/18/2016	250,000.00	249,587.50	249,587.50	239,171.75	0.00	(10,415.75)
	Totals for Cusip				250,000.00	249,587.50	249,587.50	239,171.75	0.00	(10,415.75)
88167AAD3	TEVA PHARMACEUTICALS NE	2.80%	07/21/2023	07/18/2016	85,000.00	84,716.10	84,716.10	80,460.24	0.00	(4,255.86)
	Totals for Cusip				85,000.00	84,716.10	84,716.10	80,460.24	0.00	(4,255.86)

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883203BT7	TEXTRON INC	3.65%	03/01/2021	01/23/2014	60,000.00	59,901.60	60,374.22	61,636.08	1,261.86	0.00
	Totals for Cusip				60,000.00	59,901.60	60,374.22	61,636.08	1,261.86	0.00
883203BU4	TEXTRON INC	4.30%	03/01/2024	05/22/2014	225,000.00	233,221.50	229,167.45	233,385.08	4,217.63	0.00
	Totals for Cusip				225,000.00	233,221.50	229,167.45	233,385.08	4,217.63	0.00
883556BN1	THERMO FISHER SCIENTIFIC INC	3.00%	04/15/2023	04/04/2016	125,000.00	124,390.00	124,390.00	122,858.38	0.00	(1,531.62)
	Totals for Cusip				125,000.00	124,390.00	124,390.00	122,858.38	0.00	(1,531.62)
883556BR2	THERMO FISHER SCIENTIFIC INC	2.95%	09/19/2026	09/14/2016	90,000.00	88,908.30	88,908.30	84,982.50	0.00	(3,925.80)
	Totals for Cusip				90,000.00	88,908.30	88,908.30	84,982.50	0.00	(3,925.80)
887315AM1	TIME WARNER COS INC	9.15%	02/01/2023	08/31/2009	130,000.00	157,842.10	168,667.46	166,718.24	0.00	(1,949.22)
887315AM1	TIME WARNER COS INC	9.15%	02/01/2023	03/03/2010	75,000.00	96,392.25	97,308.15	96,183.60	0.00	(1,124.55)
887315AM1	TIME WARNER COS INC	9.15%	02/01/2023	10/01/2010	100,000.00	136,408.00	129,744.20	128,244.80	0.00	(1,499.40)
	Totals for Cusip				305,000.00	390,642.35	395,719.81	391,146.64	0.00	(4,573.17)
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	05/02/2012	175,000.00	226,922.50	213,991.23	216,404.13	2,412.90	0.00
	Totals for Cusip				175,000.00	226,922.50	213,991.23	216,404.13	2,412.90	0.00
893939AE8	TRAVELERS PROP CASUALTY	7.75%	04/15/2026	07/23/2015	250,000.00	334,132.50	327,311.75	328,343.50	1,031.75	0.00
	Totals for Cusip				250,000.00	334,132.50	327,311.75	328,343.50	1,031.75	0.00
899043AA1	TUFTS UNIVERSITY	5.02%	04/15/2112	03/22/2012	125,000.00	125,000.00	128,610.38	130,482.50	1,872.12	0.00
	Totals for Cusip				125,000.00	125,000.00	128,610.38	130,482.50	1,872.12	0.00
90131HBB0	21ST CENTURY FOX AMERICA	7.28%	06/30/2028	04/06/2015	150,000.00	164,575.63	179,951.55	189,700.50	9,748.95	0.00
	Totals for Cusip				150,000.00	164,575.63	179,951.55	189,700.50	9,748.95	0.00
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	08/25/2011	100,000.00	119,188.00	107,768.40	103,725.00	0.00	(4,043.40)
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	01/19/2012	100,000.00	116,004.00	107,768.40	103,725.00	0.00	(4,043.40)
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	05/28/2014	170,000.00	197,880.00	183,206.28	176,332.50	0.00	(6,873.78)

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Totals for Cusip					370,000.00	433,072.00	398,743.08	383,782.50	0.00	(14,960.58)
902133AK3	TYCO ELECTRONICS GROUP	4.88%	01/15/2021	12/15/2010	120,000.00	119,306.40	129,431.40	129,611.76	180.36	0.00
Totals for Cusip					120,000.00	119,306.40	129,431.40	129,611.76	180.36	0.00
902133AN7	TYCO ELECTRONICS GROUP	2.38%	12/17/2018	11/20/2013	260,000.00	258,681.80	259,641.46	262,507.70	2,866.24	0.00
Totals for Cusip					260,000.00	258,681.80	259,641.46	262,507.70	2,866.24	0.00
902133AT4	TYCO ELECTRONICS GROUP	3.70%	02/15/2026	01/25/2016	105,000.00	104,744.85	104,744.85	107,186.42	2,441.57	0.00
Totals for Cusip					105,000.00	104,744.85	104,744.85	107,186.42	2,441.57	0.00
902494AW3	TYSON FOODS INC	2.65%	08/15/2019	08/05/2014	65,000.00	64,957.10	65,036.01	65,619.58	583.57	0.00
Totals for Cusip					65,000.00	64,957.10	65,036.01	65,619.58	583.57	0.00
90261XHL9	UBS AG STAMFORD CT	1.38%	06/01/2017	05/27/2015	1,000,000.00	999,060.00	995,235.00	999,766.00	4,531.00	0.00
Totals for Cusip					1,000,000.00	999,060.00	995,235.00	999,766.00	4,531.00	0.00
903280AD7	USAA CAPITAL CORP	2.12%	06/03/2019	05/05/2014	500,000.00	499,975.00	499,585.00	502,379.50	2,794.50	0.00
Totals for Cusip					500,000.00	499,975.00	499,585.00	502,379.50	2,794.50	0.00
904764AU1	UNILEVER CAPITAL CORP	2.00%	07/28/2026	07/25/2016	285,000.00	280,488.45	280,488.45	260,232.93	0.00	(20,255.52)
Totals for Cusip					285,000.00	280,488.45	280,488.45	260,232.93	0.00	(20,255.52)
90521APJ1	UNION BANK NA	2.62%	09/26/2018	09/19/2013	400,000.00	399,908.00	403,839.60	404,372.00	532.40	0.00
Totals for Cusip					400,000.00	399,908.00	403,839.60	404,372.00	532.40	0.00
911312AK2	UNITED PARCEL SERVICE	5.12%	04/01/2019	06/04/2013	500,000.00	585,290.00	551,733.50	536,947.50	0.00	(14,786.00)
Totals for Cusip					500,000.00	585,290.00	551,733.50	536,947.50	0.00	(14,786.00)
911312AP1	UNITED PARCEL SERVICE	1.12%	10/01/2017	09/24/2012	50,000.00	49,917.50	49,963.00	49,978.40	15.40	0.00
Totals for Cusip					50,000.00	49,917.50	49,963.00	49,978.40	15.40	0.00
911312AQ9	UNITED PARCEL SERVICE	2.45%	10/01/2022	09/24/2012	150,000.00	149,800.50	148,375.20	149,380.80	1,005.60	0.00
Totals for Cusip					150,000.00	149,800.50	148,375.20	149,380.80	1,005.60	0.00
913017AR0	UNITED TECHNOLOGIES	8.88%	11/15/2019	09/30/2009	250,000.00	335,597.50	307,119.00	296,730.50	0.00	(10,388.50)

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	Totals for Cusip				250,000.00	335,597.50	307,119.00	296,730.50	0.00	(10,388.50)
913017AS8	UNITED TECHNOLOGIES	8.75%	03/01/2021	12/02/2009	465,000.00	625,662.15	596,940.50	578,801.31	0.00	(18,139.19)
	Totals for Cusip				465,000.00	625,662.15	596,940.50	578,801.31	0.00	(18,139.19)
913017BU2	UNITED TECHNOLOGIES	1.80%	06/01/2017	05/24/2012	105,000.00	104,909.70	105,592.73	105,274.37	0.00	(318.36)
	Totals for Cusip				105,000.00	104,909.70	105,592.73	105,274.37	0.00	(318.36)
913017BZ1	UNITED TECHNOLOGIES	1.78%	05/04/2018	04/29/2015	500,000.00	501,875.00	494,952.50	500,109.00	5,156.50	0.00
	Totals for Cusip				500,000.00	501,875.00	494,952.50	500,109.00	5,156.50	0.00
91324PB7	UNITEDHEALTH GROUP INC	1.40%	10/15/2017	10/17/2012	145,000.00	144,826.00	144,721.89	145,211.12	489.23	0.00
	Totals for Cusip				145,000.00	144,826.00	144,721.89	145,211.12	489.23	0.00
91324PCX8	UNITEDHEALTH GROUP INC	4.20%	01/15/2047	12/15/2016	50,000.00	49,626.50	49,626.50	50,574.85	948.35	0.00
	Totals for Cusip				50,000.00	49,626.50	49,626.50	50,574.85	948.35	0.00
914886A2	UNIV OF SOUTHERN CALIFORNIA	3.03%	10/01/2039	08/15/2016	200,000.00	200,000.00	200,000.00	177,635.60	0.00	(22,364.40)
	Totals for Cusip				200,000.00	200,000.00	200,000.00	177,635.60	0.00	(22,364.40)
91529YAH9	UNUMPROVIDENT CORP	5.62%	09/15/2020	09/08/2010	55,000.00	54,933.45	60,493.62	59,895.39	0.00	(598.23)
	Totals for Cusip				55,000.00	54,933.45	60,493.62	59,895.39	0.00	(598.23)
92343VBR4	VERIZON COMMUNICATIONS	5.15%	09/15/2023	09/12/2013	25,000.00	25,990.00	27,483.15	27,643.58	160.43	0.00
92343VBR4	VERIZON COMMUNICATIONS	5.15%	09/15/2023	09/11/2013	375,000.00	373,785.00	412,247.25	414,653.63	2,406.38	0.00
	Totals for Cusip				400,000.00	399,775.00	439,730.40	442,297.21	2,566.81	0.00
92343VCH5	VERIZON COMMUNICATIONS	2.62%	02/21/2020	03/11/2015	230,000.00	230,613.14	230,799.71	232,206.62	1,406.91	0.00
	Totals for Cusip				230,000.00	230,613.14	230,799.71	232,206.62	1,406.91	0.00
927804FR0	VIRGINIA ELECTRIC & POWER	4.45%	02/15/2044	02/04/2014	55,000.00	54,566.60	56,569.32	57,742.63	1,173.31	0.00
	Totals for Cusip				55,000.00	54,566.60	56,569.32	57,742.63	1,173.31	0.00
928668AA0	VOLKSWAGEN GROUP AMERICA	1.25%	05/23/2017	05/15/2014	300,000.00	299,814.00	292,828.50	299,514.00	6,685.50	0.00

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Totals for Cusip										
94973VBH9	WELLPOINT INC	2.25%	08/15/2019	08/07/2014	200,000.00	199,538.00	198,739.80	199,596.00	856.20	0.00
Totals for Cusip										
976656CC0	WISCONSIN ELECTRIC POWER	4.25%	12/15/2019	12/08/2009	385,000.00	383,760.30	413,543.52	409,424.40	0.00	(4,119.12)
Totals for Cusip										
983024AF7	WYETH	6.45%	02/01/2024	07/11/2016	250,000.00	322,767.50	322,767.50	304,408.75	0.00	(18,358.75)
Totals for Cusip										
98372PAM0	XL CAPITAL LTD	5.75%	10/01/2021	09/27/2011	150,000.00	150,000.00	167,151.60	166,699.80	0.00	(451.80)
Totals for Cusip										
984121BQ5	XEROX CORP	6.75%	02/01/2017	06/18/2010	160,000.00	179,684.80	167,667.84	160,577.92	0.00	(7,089.92)
Totals for Cusip										
98956PAK8	ZIMMER BIOMET HOLDINGS INC	2.70%	04/01/2020	03/10/2015	310,000.00	309,838.80	306,103.92	310,015.50	3,911.58	0.00
Totals for Cusip										
Totals for Corporate										
						79,408,214.19	82,089,055.68	81,659,498.99	877,523.72	(1,130,066.54)
Fed Agency										
31359MEU3	FANNIE MAE	6.25%	05/15/2029	01/11/2016	400,000.00	550,668.00	550,668.00	530,204.40	0.00	(20,463.60)
Totals for Cusip										
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	11/17/2015	1,590,000.00	1,440,317.40	1,438,789.41	1,486,066.47	47,277.06	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/22/2016	855,000.00	792,696.15	792,696.15	799,111.22	6,415.07	0.00
Totals for Cusip										
76116FAG2	RFCSP STRIP	0.00%	01/15/2021	09/04/2001	9,650,000.00	2,948,171.50	8,636,392.95	8,872,248.60	235,855.65	0.00
Totals for Cusip										
						12,495,000.00	11,418,546.51	11,687,630.69	289,547.78	(20,463.60)
Foreign										

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13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	09/08/2015	65,000.00	66,151.80	65,842.79	77,824.05	11,981.26	0.00
13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	09/08/2015	185,000.00	185,000.00	187,398.71	221,499.21	34,100.50	0.00
	Totals for Cusip				250,000.00	251,151.80	253,241.50	299,323.26	46,081.76	0.00
219868BW5	CORP ANDINA DE FOMENTO	2.00%	05/10/2019	05/04/2016	205,000.00	204,981.55	204,981.55	203,664.02	0.00	(1,317.53)
	Totals for Cusip				205,000.00	204,981.55	204,981.55	203,664.02	0.00	(1,317.53)
219868BX3	CORP ANDINA DE FOMENTO	2.12%	09/27/2021	09/20/2016	210,000.00	209,603.10	209,603.10	203,315.70	0.00	(6,287.40)
	Totals for Cusip				210,000.00	209,603.10	209,603.10	203,315.70	0.00	(6,287.40)
24713GAA0	DELPHI AUTOMOTIVE PLC	3.15%	11/19/2020	11/09/2015	105,000.00	104,773.20	104,864.24	106,681.16	1,816.92	0.00
	Totals for Cusip				105,000.00	104,773.20	104,864.24	106,681.16	1,816.92	0.00
471068AH9	JAPAN FIN ORG MUNICIPAL	2.12%	04/13/2021	04/06/2016	200,000.00	199,560.00	199,560.00	195,621.60	0.00	(3,938.40)
	Totals for Cusip				200,000.00	199,560.00	199,560.00	195,621.60	0.00	(3,938.40)
559222AR5	MAGNA INTERNATIONAL INC	4.15%	10/01/2025	12/01/2016	250,000.00	258,977.50	258,977.50	259,002.25	24.75	0.00
	Totals for Cusip				250,000.00	258,977.50	258,977.50	259,002.25	24.75	0.00
563469LUL7	MANITOBA PROVINCE OF	2.12%	06/22/2026	11/30/2016	100,000.00	93,840.00	93,840.00	93,285.00	0.00	(555.00)
	Totals for Cusip				100,000.00	93,840.00	93,840.00	93,285.00	0.00	(555.00)
651333DR4	NEWFOUNDLAND	8.65%	10/22/2022	04/13/2016	400,000.00	532,044.00	532,044.00	496,448.40	0.00	(35,595.60)
	Totals for Cusip				400,000.00	532,044.00	532,044.00	496,448.40	0.00	(35,595.60)
709629AM1	PENTAIR FINANCE SA	2.90%	09/15/2018	09/09/2015	250,000.00	249,850.00	248,881.00	252,889.25	4,008.25	0.00
	Totals for Cusip				250,000.00	249,850.00	248,881.00	252,889.25	4,008.25	0.00
709629AN9	PENTAIR FINANCE SA	3.62%	09/15/2020	09/09/2015	275,000.00	274,700.25	274,728.85	279,799.03	5,070.18	0.00
	Totals for Cusip				275,000.00	274,700.25	274,728.85	279,799.03	5,070.18	0.00
BE62884816	BELGIUM KINGDOM OF	1.12%	08/03/2019	07/27/2016	200,000.00	199,700.00	199,700.00	196,877.60	0.00	(2,822.40)
	Totals for Cusip				200,000.00	199,700.00	199,700.00	196,877.60	0.00	(2,822.40)

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Totals for Foreign										
					2,445,000.00	2,579,181.40	2,580,421.74	2,586,907.27	57,001.86	(50,516.33)
MMIP Investment										
818999963	MONEY MARKET INVESTMENT POOL			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2005	796.13	796.13	796.13	796.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2005	798.92	798.92	798.92	798.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2005	2,403.20	2,403.20	2,403.20	2,403.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2005	844.63	844.63	844.63	844.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2005	903.16	903.16	903.16	903.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2005	864.75	864.75	864.75	864.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/21/2005	917.27	917.27	917.27	917.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2005	2,730.79	2,730.79	2,730.79	2,730.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/23/2005	924.91	924.91	924.91	924.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2005	924.36	924.36	924.36	924.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/25/2005	931.56	931.56	931.56	931.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2005	932.05	932.05	932.05	932.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2005	932.91	932.91	932.91	932.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/29/2005	2,803.03	2,803.03	2,803.03	2,803.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/30/2005	960.18	960.18	960.18	960.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2005	970.11	970.11	970.11	970.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/06/2005	677.62	677.62	677.62	677.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2005	671.87	671.87	671.87	671.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2005	672.57	672.57	672.57	672.57	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			04/04/2005	683.59	683.59	683.59	683.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2005	2,050.44	2,050.44	2,050.44	2,050.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2005	649.30	649.30	649.30	649.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2005	1,948.93	1,948.93	1,948.93	1,948.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/13/2005	651.16	651.16	651.16	651.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2005	646.48	646.48	646.48	646.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/14/2005	645.52	645.52	645.52	645.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/18/2005	663.43	663.43	663.43	663.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/19/2005	2,000.90	2,000.90	2,000.90	2,000.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/20/2005	675.90	675.90	675.90	675.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2005	546.10	546.10	546.10	546.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2005	546.69	546.69	546.69	546.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2005	337.59	337.59	337.59	337.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/25/2005	350.03	350.03	350.03	350.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2005	1,054.68	1,054.68	1,054.68	1,054.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2005	337.09	337.09	337.09	337.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2005	337.83	337.83	337.83	337.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2005	337.46	337.46	337.46	337.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2005	786.10	786.10	786.10	786.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2005	112.95	112.95	112.95	112.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2005	115.15	115.15	115.15	115.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2005	116.49	116.49	116.49	116.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2005	112.59	112.59	112.59	112.59	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			05/10/2005	348.17	348.17	348.17	348.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/11/2005	128.79	128.79	128.79	128.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2005	189.02	189.02	189.02	189.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2005	202.27	202.27	202.27	202.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2005	82.01	82.01	82.01	82.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2005	374.52	374.52	374.52	374.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/18/2005	215.83	215.83	215.83	215.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2005	209.51	209.51	209.51	209.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2005	209.58	209.58	209.58	209.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/27/2005	263.25	263.25	263.25	263.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2005	263.16	263.16	263.16	263.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2005	210.70	210.70	210.70	210.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2005	631.54	631.54	631.54	631.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/25/2005	210.21	210.21	210.21	210.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/25/2005	718.75	718.75	718.75	718.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2005	1,018.10	1,018.10	1,018.10	1,018.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2005	89.23	89.23	89.23	89.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2005	89.30	89.30	89.30	89.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2005	263.42	263.42	263.42	263.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2005	89.10	89.10	89.10	89.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2005	264.74	264.74	264.74	264.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2005	86.82	86.82	86.82	86.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2005	87.99	87.99	87.99	87.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2005	86.68	86.68	86.68	86.68	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/13/2005	88.25	88.25	88.25	88.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2005	266.57	266.57	266.57	266.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/15/2005	89.05	89.05	89.05	89.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/16/2005	191.80	191.80	191.80	191.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2005	1,316.88	1,316.88	1,316.88	1,316.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2005	985.11	985.11	985.11	985.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2005	1,320.00	1,320.00	1,320.00	1,320.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2005	898.89	898.89	898.89	898.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2005	879.41	879.41	879.41	879.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/29/2005	845.78	845.78	845.78	845.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2005	849.59	849.59	849.59	849.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2005	868.16	868.16	868.16	868.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2005	2,508.10	2,508.10	2,508.10	2,508.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2005	834.70	834.70	834.70	834.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2005	586.43	586.43	586.43	586.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2005	2,350.47	2,350.47	2,350.47	2,350.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2005	590.35	590.35	590.35	590.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2005	607.24	607.24	607.24	607.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2005	611.62	611.62	611.62	611.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2005	1,834.89	1,834.89	1,834.89	1,834.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2005	566.20	566.20	566.20	566.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2005	614.18	614.18	614.18	614.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2005	611.10	611.10	611.10	611.10	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/22/2005	837.85	837.85	837.85	837.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2005	707.01	707.01	707.01	707.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2005	2,204.81	2,204.81	2,204.81	2,204.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2005	792.95	792.95	792.95	792.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2005	798.29	798.29	798.29	798.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/27/2005	814.26	814.26	814.26	814.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2005	819.67	819.67	819.67	819.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2005	580.78	580.78	580.78	580.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2005	2,435.49	2,435.49	2,435.49	2,435.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2005	811.02	811.02	811.02	811.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2005	593.57	593.57	593.57	593.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2005	1,536.57	1,536.57	1,536.57	1,536.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2005	354.94	354.94	354.94	354.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2005	435.59	435.59	435.59	435.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2005	443.32	443.32	443.32	443.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2005	1,374.78	1,374.78	1,374.78	1,374.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2005	447.68	447.68	447.68	447.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2005	483.47	483.47	483.47	483.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2005	475.93	475.93	475.93	475.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2005	477.42	477.42	477.42	477.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2005	480.44	480.44	480.44	480.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2005	1,477.38	1,477.38	1,477.38	1,477.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2005	519.94	519.94	519.94	519.94	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/18/2005	524.44	524.44	524.44	524.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2005	560.65	560.65	560.65	560.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2005	1,685.41	1,685.41	1,685.41	1,685.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2005	592.77	592.77	592.77	592.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2005	591.69	591.69	591.69	591.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2005	594.09	594.09	594.09	594.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2005	560.30	560.30	560.30	560.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2005	600.08	600.08	600.08	600.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2005	1,956.08	1,956.08	1,956.08	1,956.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2005	755.73	755.73	755.73	755.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/02/2005	449.37	449.37	449.37	449.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/01/2005	755.13	755.13	755.13	755.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2005	450.20	450.20	450.20	450.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/07/2005	1,501.83	1,501.83	1,501.83	1,501.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2005	151.69	151.69	151.69	151.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2005	151.82	151.82	151.82	151.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2005	151.83	151.83	151.83	151.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2005	432.43	432.43	432.43	432.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2005	771.60	771.60	771.60	771.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2005	777.04	777.04	777.04	777.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2005	281.33	281.33	281.33	281.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2005	328.18	328.18	328.18	328.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2005	416.33	416.33	416.33	416.33	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/20/2005	905.26	905.26	905.26	905.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2005	285.85	285.85	285.85	285.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2005	335.08	335.08	335.08	335.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2005	415.52	415.52	415.52	415.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2005	1,248.68	1,248.68	1,248.68	1,248.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2005	345.18	345.18	345.18	345.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2005	359.20	359.20	359.20	359.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2005	358.50	358.50	358.50	358.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2005	1,480.95	1,480.95	1,480.95	1,480.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2005	615.69	615.69	615.69	615.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2005	363.30	363.30	363.30	363.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2005	207.73	207.73	207.73	207.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2005	209.24	209.24	209.24	209.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2005	208.36	208.36	208.36	208.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2005	625.71	625.71	625.71	625.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2005	208.15	208.15	208.15	208.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2005	209.54	209.54	209.54	209.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2005	210.59	210.59	210.59	210.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2005	292.83	292.83	292.83	292.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2005	213.56	213.56	213.56	213.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2005	301.56	301.56	301.56	301.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2005	304.66	304.66	304.66	304.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2005	703.00	703.00	703.00	703.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2005	308.24	308.24	308.24	308.24	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/25/2005	924.73	924.73	924.73	924.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2005	312.57	312.57	312.57	312.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2005	366.69	366.69	366.69	366.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2005	312.68	312.68	312.68	312.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2005	367.36	367.36	367.36	367.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2005	1,111.90	1,111.90	1,111.90	1,111.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2005	56.13	56.13	56.13	56.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2005	56.28	56.28	56.28	56.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2005	0.02	0.02	0.02	0.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2005	47.68	47.68	47.68	47.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2005	142.29	142.29	142.29	142.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2005	51.97	51.97	51.97	51.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2005	62.04	62.04	62.04	62.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2005	50.43	50.43	50.43	50.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2005	607.52	607.52	607.52	607.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2005	152.74	152.74	152.74	152.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2005	142.29	142.29	142.29	142.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2005	425.34	425.34	425.34	425.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2005	109.86	109.86	109.86	109.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2005	109.25	109.25	109.25	109.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2005	893.18	893.18	893.18	893.18	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/23/2005	909.03	909.03	909.03	909.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2005	2,687.79	2,687.79	2,687.79	2,687.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2005	912.18	912.18	912.18	912.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2005	889.90	889.90	889.90	889.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/28/2005	1,835.39	1,835.39	1,835.39	1,835.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2005	1,371.34	1,371.34	1,371.34	1,371.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2005	1,373.34	1,373.34	1,373.34	1,373.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2005	1,357.08	1,357.08	1,357.08	1,357.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2005	1,426.69	1,426.69	1,426.69	1,426.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2005	1,343.33	1,343.33	1,343.33	1,343.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2005	1,446.56	1,446.56	1,446.56	1,446.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2005	1,389.23	1,389.23	1,389.23	1,389.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2005	1,430.34	1,430.34	1,430.34	1,430.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2005	1,755.78	1,755.78	1,755.78	1,755.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2005	1,754.90	1,754.90	1,754.90	1,754.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2005	1,469.38	1,469.38	1,469.38	1,469.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2005	1,484.44	1,484.44	1,484.44	1,484.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2005	2,838.21	2,838.21	2,838.21	2,838.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2005	1,485.94	1,485.94	1,485.94	1,485.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2005	1,488.82	1,488.82	1,488.82	1,488.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2005	1,498.08	1,498.08	1,498.08	1,498.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2005	1,505.97	1,505.97	1,505.97	1,505.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2005	1,500.17	1,500.17	1,500.17	1,500.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2005	1,513.16	1,513.16	1,513.16	1,513.16	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/30/2005	1,510.88	1,510.88	1,510.88	1,510.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2006	1,170.23	1,170.23	1,170.23	1,170.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2006	754.70	754.70	754.70	754.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/13/2006	829.42	829.42	829.42	829.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/12/2006	754.91	754.91	754.91	754.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/09/2006	743.37	743.37	743.37	743.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/10/2006	2,238.87	2,238.87	2,238.87	2,238.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2006	748.17	748.17	748.17	748.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2006	476.71	476.71	476.71	476.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/19/2006	944.82	944.82	944.82	944.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/20/2006	939.96	939.96	939.96	939.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/17/2006	1,535.80	1,535.80	1,535.80	1,535.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/23/2006	938.73	938.73	938.73	938.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/24/2006	2,813.84	2,813.84	2,813.84	2,813.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/25/2006	1,031.07	1,031.07	1,031.07	1,031.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/26/2006	1,042.69	1,042.69	1,042.69	1,042.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/27/2006	1,029.45	1,029.45	1,029.45	1,029.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/01/2006	1,176.66	1,176.66	1,176.66	1,176.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/30/2006	1,033.94	1,033.94	1,033.94	1,033.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/02/2006	862.03	862.03	862.03	862.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/03/2006	875.22	875.22	875.22	875.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/06/2006	874.86	874.86	874.86	874.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/07/2006	2,610.60	2,610.60	2,610.60	2,610.60	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/08/2006	850.70	850.70	850.70	850.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2006	940.23	940.23	940.23	940.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/10/2006	913.87	913.87	913.87	913.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/15/2006	974.01	974.01	974.01	974.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/17/2006	990.61	990.61	990.61	990.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/14/2006	2,763.32	2,763.32	2,763.32	2,763.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/16/2006	986.50	986.50	986.50	986.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/13/2006	918.38	918.38	918.38	918.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/21/2006	1,052.92	1,052.92	1,052.92	1,052.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/23/2006	1,018.91	1,018.91	1,018.91	1,018.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/24/2006	1,019.02	1,019.02	1,019.02	1,019.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2006	1,021.94	1,021.94	1,021.94	1,021.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2006	1,100.90	1,100.90	1,100.90	1,100.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/03/2006	721.24	721.24	721.24	721.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/02/2006	648.77	648.77	648.77	648.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/06/2006	358.76	358.76	358.76	358.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/07/2006	1,054.17	1,054.17	1,054.17	1,054.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/08/2006	269.23	269.23	269.23	269.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/09/2006	289.16	289.16	289.16	289.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2006	269.86	269.86	269.86	269.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2006	344.91	344.91	344.91	344.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/13/2006	262.40	262.40	262.40	262.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2006	787.76	787.76	787.76	787.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2006	214.87	214.87	214.87	214.87	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/16/2006	256.04	256.04	256.04	256.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2006	282.93	282.93	282.93	282.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/23/2006	301.27	301.27	301.27	301.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2006	326.21	326.21	326.21	326.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/20/2006	285.14	285.14	285.14	285.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/21/2006	848.53	848.53	848.53	848.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2006	334.62	334.62	334.62	334.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2006	1,039.53	1,039.53	1,039.53	1,039.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/29/2006	390.99	390.99	390.99	390.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2006	638.20	638.20	638.20	638.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/30/2006	392.51	392.51	392.51	392.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2006	648.30	648.30	648.30	648.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2006	1,631.33	1,631.33	1,631.33	1,631.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2006	340.39	340.39	340.39	340.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/06/2006	576.29	576.29	576.29	576.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2006	184.91	184.91	184.91	184.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2006	183.25	183.25	183.25	183.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2006	556.89	556.89	556.89	556.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2006	263.81	263.81	263.81	263.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/13/2006	123.11	123.11	123.11	123.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2006	124.13	124.13	124.13	124.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/18/2006	645.40	645.40	645.40	645.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/19/2006	413.10	413.10	413.10	413.10	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/20/2006	417.50	417.50	417.50	417.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2006	430.97	430.97	430.97	430.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/24/2006	427.76	427.76	427.76	427.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/25/2006	1,283.80	1,283.80	1,283.80	1,283.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2006	436.40	436.40	436.40	436.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2006	435.65	435.65	435.65	435.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2006	476.24	476.24	476.24	476.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2006	1,308.61	1,308.61	1,308.61	1,308.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/01/2006	477.21	477.21	477.21	477.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2006	365.37	365.37	365.37	365.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2006	388.45	388.45	388.45	388.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2006	397.43	397.43	397.43	397.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2006	411.80	411.80	411.80	411.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2006	1,242.25	1,242.25	1,242.25	1,242.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2006	422.90	422.90	422.90	422.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/11/2006	424.71	424.71	424.71	424.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2006	427.27	427.27	427.27	427.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/18/2006	1,371.77	1,371.77	1,371.77	1,371.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2006	1,322.84	1,322.84	1,322.84	1,322.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2006	1,579.94	1,579.94	1,579.94	1,579.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2006	465.63	465.63	465.63	465.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2006	645.96	645.96	645.96	645.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/22/2006	1,323.61	1,323.61	1,323.61	1,323.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/22/2006	0.01	0.01	0.01	0.01	0.00	0.00

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For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/24/2006	1,329.28	1,329.28	1,329.28	1,329.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/25/2006	1,613.93	1,613.93	1,613.93	1,613.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2006	1,369.16	1,369.16	1,369.16	1,369.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2006	1,048.15	1,048.15	1,048.15	1,048.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/30/2006	1,363.43	1,363.43	1,363.43	1,363.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2006	651.41	651.41	651.41	651.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2006	541.61	541.61	541.61	541.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2006	1,623.76	1,623.76	1,623.76	1,623.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2006	540.77	540.77	540.77	540.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2006	562.26	562.26	562.26	562.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2006	542.61	542.61	542.61	542.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/16/2006	696.21	696.21	696.21	696.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2006	1,857.43	1,857.43	1,857.43	1,857.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/15/2006	646.49	646.49	646.49	646.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2006	568.86	568.86	568.86	568.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2006	646.10	646.10	646.10	646.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2006	632.50	632.50	632.50	632.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2006	1,904.22	1,904.22	1,904.22	1,904.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2006	636.87	636.87	636.87	636.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2006	634.73	634.73	634.73	634.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2006	642.18	642.18	642.18	642.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/29/2006	652.06	652.06	652.06	652.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2006	643.33	643.33	643.33	643.33	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			06/28/2006	651.07	651.07	651.07	651.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2006	700.79	700.79	700.79	700.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2006	1,935.83	1,935.83	1,935.83	1,935.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2006	758.36	758.36	758.36	758.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2006	1,899.72	1,899.72	1,899.72	1,899.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2006	591.24	591.24	591.24	591.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2006	218.53	218.53	218.53	218.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2006	212.23	212.23	212.23	212.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2006	264.69	264.69	264.69	264.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/10/2006	218.78	218.78	218.78	218.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2006	656.45	656.45	656.45	656.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2006	218.94	218.94	218.94	218.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2006	820.44	820.44	820.44	820.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2006	1,283.72	1,283.72	1,283.72	1,283.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2006	1,283.93	1,283.93	1,283.93	1,283.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2006	1,307.27	1,307.27	1,307.27	1,307.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2006	1,304.13	1,304.13	1,304.13	1,304.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2006	211.30	211.30	211.30	211.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2006	1,185.52	1,185.52	1,185.52	1,185.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/24/2006	1,180.64	1,180.64	1,180.64	1,180.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/27/2006	1,183.88	1,183.88	1,183.88	1,183.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2006	1,184.14	1,184.14	1,184.14	1,184.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2006	1,189.95	1,189.95	1,189.95	1,189.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2006	1,309.34	1,309.34	1,309.34	1,309.34	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			08/03/2006	1,291.83	1,291.83	1,291.83	1,291.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2006	1,370.05	1,370.05	1,370.05	1,370.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2006	1,367.27	1,367.27	1,367.27	1,367.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2006	1,381.94	1,381.94	1,381.94	1,381.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2006	1,381.96	1,381.96	1,381.96	1,381.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2006	1,363.22	1,363.22	1,363.22	1,363.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2006	1,365.59	1,365.59	1,365.59	1,365.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2006	2,303.44	2,303.44	2,303.44	2,303.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2006	2,200.57	2,200.57	2,200.57	2,200.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2006	2,166.79	2,166.79	2,166.79	2,166.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2006	2,182.58	2,182.58	2,182.58	2,182.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2006	2,201.37	2,201.37	2,201.37	2,201.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2006	2,144.61	2,144.61	2,144.61	2,144.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2006	2,145.41	2,145.41	2,145.41	2,145.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/01/2006	2,256.97	2,256.97	2,256.97	2,256.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2006	2,276.22	2,276.22	2,276.22	2,276.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2006	2,227.88	2,227.88	2,227.88	2,227.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2006	2,228.89	2,228.89	2,228.89	2,228.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2006	1,863.21	1,863.21	1,863.21	1,863.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/07/2006	1,764.82	1,764.82	1,764.82	1,764.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2006	1,765.38	1,765.38	1,765.38	1,765.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2006	1,822.06	1,822.06	1,822.06	1,822.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2006	1,850.33	1,850.33	1,850.33	1,850.33	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			09/14/2006	2,014.65	2,014.65	2,014.65	2,014.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2006	2,125.94	2,125.94	2,125.94	2,125.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2006	1,743.49	1,743.49	1,743.49	1,743.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2006	1,741.23	1,741.23	1,741.23	1,741.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2006	1,733.07	1,733.07	1,733.07	1,733.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2006	1,717.47	1,717.47	1,717.47	1,717.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2006	1,739.24	1,739.24	1,739.24	1,739.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2006	1,763.23	1,763.23	1,763.23	1,763.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2006	1,764.06	1,764.06	1,764.06	1,764.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2006	1,787.96	1,787.96	1,787.96	1,787.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2006	1,758.69	1,758.69	1,758.69	1,758.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2006	1,248.81	1,248.81	1,248.81	1,248.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2006	1,263.00	1,263.00	1,263.00	1,263.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2006	1,267.51	1,267.51	1,267.51	1,267.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2006	1,251.13	1,251.13	1,251.13	1,251.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2006	1,249.66	1,249.66	1,249.66	1,249.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2006	1,255.45	1,255.45	1,255.45	1,255.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2006	1,248.54	1,248.54	1,248.54	1,248.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2006	1,256.42	1,256.42	1,256.42	1,256.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2006	1,281.50	1,281.50	1,281.50	1,281.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2006	1,318.56	1,318.56	1,318.56	1,318.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2006	1,467.09	1,467.09	1,467.09	1,467.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2006	1,047.42	1,047.42	1,047.42	1,047.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2006	1,491.19	1,491.19	1,491.19	1,491.19	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			10/26/2006	1,045.02	1,045.02	1,045.02	1,045.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2006	1,039.11	1,039.11	1,039.11	1,039.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2006	1,060.60	1,060.60	1,060.60	1,060.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2006	1,063.63	1,063.63	1,063.63	1,063.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2006	411.11	411.11	411.11	411.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2006	460.66	460.66	460.66	460.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2006	177.27	177.27	177.27	177.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2006	424.90	424.90	424.90	424.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2006	1,296.32	1,296.32	1,296.32	1,296.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2006	165.66	165.66	165.66	165.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2006	160.95	160.95	160.95	160.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2006	219.39	219.39	219.39	219.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2006	658.19	658.19	658.19	658.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2006	408.33	408.33	408.33	408.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2006	2,690.76	2,690.76	2,690.76	2,690.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2006	2,695.95	2,695.95	2,695.95	2,695.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2006	2,603.20	2,603.20	2,603.20	2,603.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2006	2,604.17	2,604.17	2,604.17	2,604.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2006	2,605.96	2,605.96	2,605.96	2,605.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2006	2,740.87	2,740.87	2,740.87	2,740.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2006	2,597.76	2,597.76	2,597.76	2,597.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2006	2,549.42	2,549.42	2,549.42	2,549.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2006	2,774.64	2,774.64	2,774.64	2,774.64	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			12/20/2006	2,794.83	2,794.83	2,794.83	2,794.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2006	2,796.47	2,796.47	2,796.47	2,796.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2006	2,802.73	2,802.73	2,802.73	2,802.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2006	2,806.70	2,806.70	2,806.70	2,806.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2006	2,855.41	2,855.41	2,855.41	2,855.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2006	2,860.13	2,860.13	2,860.13	2,860.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2006	2,855.50	2,855.50	2,855.50	2,855.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/04/2007	2,465.60	2,465.60	2,465.60	2,465.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2007	2,492.41	2,492.41	2,492.41	2,492.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2007	2,493.23	2,493.23	2,493.23	2,493.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/10/2007	2,359.81	2,359.81	2,359.81	2,359.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2007	2,357.15	2,357.15	2,357.15	2,357.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/12/2007	2,385.51	2,385.51	2,385.51	2,385.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/16/2007	2,272.59	2,272.59	2,272.59	2,272.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/18/2007	2,416.45	2,416.45	2,416.45	2,416.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/19/2007	2,476.44	2,476.44	2,476.44	2,476.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/24/2007	2,473.19	2,473.19	2,473.19	2,473.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/25/2007	2,499.66	2,499.66	2,499.66	2,499.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/26/2007	2,410.80	2,410.80	2,410.80	2,410.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/22/2007	2,475.99	2,475.99	2,475.99	2,475.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/29/2007	2,421.33	2,421.33	2,421.33	2,421.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/31/2007	2,624.57	2,624.57	2,624.57	2,624.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/01/2007	2,409.41	2,409.41	2,409.41	2,409.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/02/2007	1,897.17	1,897.17	1,897.17	1,897.17	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			02/08/2007	1,710.94	1,710.94	1,710.94	1,710.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/07/2007	1,819.58	1,819.58	1,819.58	1,819.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2007	1,840.22	1,840.22	1,840.22	1,840.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2007	2,114.63	2,114.63	2,114.63	2,114.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2007	1,859.08	1,859.08	1,859.08	1,859.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/14/2007	2,105.35	2,105.35	2,105.35	2,105.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/15/2007	2,064.45	2,064.45	2,064.45	2,064.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/16/2007	1,988.00	1,988.00	1,988.00	1,988.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/23/2007	2,096.78	2,096.78	2,096.78	2,096.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/20/2007	2,115.75	2,115.75	2,115.75	2,115.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2007	2,093.63	2,093.63	2,093.63	2,093.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2007	2,174.65	2,174.65	2,174.65	2,174.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/02/2007	1,806.87	1,806.87	1,806.87	1,806.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2007	2,383.19	2,383.19	2,383.19	2,383.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2007	2,123.89	2,123.89	2,123.89	2,123.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2007	1,817.85	1,817.85	1,817.85	1,817.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/07/2007	1,737.86	1,737.86	1,737.86	1,737.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/08/2007	1,447.07	1,447.07	1,447.07	1,447.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/09/2007	1,447.29	1,447.29	1,447.29	1,447.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/09/2007	499.93	499.93	499.93	499.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2007	1,480.72	1,480.72	1,480.72	1,480.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2007	3,057.81	3,057.81	3,057.81	3,057.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2007	2,310.21	2,310.21	2,310.21	2,310.21	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			04/13/2007	1,274.57	1,274.57	1,274.57	1,274.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2007	1,284.43	1,284.43	1,284.43	1,284.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2007	1,059.02	1,059.02	1,059.02	1,059.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2007	2,973.93	2,973.93	2,973.93	2,973.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/30/2007	482.61	482.61	482.61	482.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2007	2,598.31	2,598.31	2,598.31	2,598.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2007	2,404.03	2,404.03	2,404.03	2,404.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2007	2,855.04	2,855.04	2,855.04	2,855.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2008	2,970.67	2,970.67	2,970.67	2,970.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/06/2008	2,975.85	2,975.85	2,975.85	2,975.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/07/2008	2,718.92	2,718.92	2,718.92	2,718.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2008	2,763.52	2,763.52	2,763.52	2,763.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2008	2,709.80	2,709.80	2,709.80	2,709.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/13/2008	2,895.43	2,895.43	2,895.43	2,895.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/14/2008	2,911.59	2,911.59	2,911.59	2,911.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/15/2008	2,940.33	2,940.33	2,940.33	2,940.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/19/2008	2,852.11	2,852.11	2,852.11	2,852.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2008	2,674.10	2,674.10	2,674.10	2,674.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/21/2008	2,734.48	2,734.48	2,734.48	2,734.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2008	2,653.71	2,653.71	2,653.71	2,653.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2008	2,747.59	2,747.59	2,747.59	2,747.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2008	2,718.56	2,718.56	2,718.56	2,718.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/29/2008	2,912.60	2,912.60	2,912.60	2,912.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/03/2008	2,899.34	2,899.34	2,899.34	2,899.34	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/05/2008	2,539.26	2,539.26	2,539.26	2,539.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/06/2008	2,488.61	2,488.61	2,488.61	2,488.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/07/2008	2,586.72	2,586.72	2,586.72	2,586.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/13/2008	2,506.41	2,506.41	2,506.41	2,506.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2008	2,561.73	2,561.73	2,561.73	2,561.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2008	2,592.53	2,592.53	2,592.53	2,592.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2008	2,567.00	2,567.00	2,567.00	2,567.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2008	2,488.83	2,488.83	2,488.83	2,488.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/19/2008	2,460.25	2,460.25	2,460.25	2,460.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/20/2008	2,474.07	2,474.07	2,474.07	2,474.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2008	2,349.16	2,349.16	2,349.16	2,349.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2008	2,403.08	2,403.08	2,403.08	2,403.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2008	2,449.74	2,449.74	2,449.74	2,449.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2008	2,522.51	2,522.51	2,522.51	2,522.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/02/2008	2,157.24	2,157.24	2,157.24	2,157.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2008	2,368.92	2,368.92	2,368.92	2,368.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2008	2,155.64	2,155.64	2,155.64	2,155.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2008	2,239.33	2,239.33	2,239.33	2,239.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2008	2,079.79	2,079.79	2,079.79	2,079.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2008	2,200.84	2,200.84	2,200.84	2,200.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2008	2,313.34	2,313.34	2,313.34	2,313.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2008	2,128.49	2,128.49	2,128.49	2,128.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2008	2,243.67	2,243.67	2,243.67	2,243.67	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/14/2008	2,285.77	2,285.77	2,285.77	2,285.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/18/2008	2,245.99	2,245.99	2,245.99	2,245.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2008	2,143.93	2,143.93	2,143.93	2,143.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2008	2,240.65	2,240.65	2,240.65	2,240.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2008	2,147.32	2,147.32	2,147.32	2,147.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/24/2008	2,127.63	2,127.63	2,127.63	2,127.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/25/2008	2,171.56	2,171.56	2,171.56	2,171.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2008	2,228.40	2,228.40	2,228.40	2,228.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2008	2,402.49	2,402.49	2,402.49	2,402.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/01/2008	2,305.75	2,305.75	2,305.75	2,305.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2008	2,078.14	2,078.14	2,078.14	2,078.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2008	1,992.65	1,992.65	1,992.65	1,992.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2008	1,966.45	1,966.45	1,966.45	1,966.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2008	2,141.82	2,141.82	2,141.82	2,141.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2008	2,051.28	2,051.28	2,051.28	2,051.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2008	2,045.97	2,045.97	2,045.97	2,045.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2008	2,038.85	2,038.85	2,038.85	2,038.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2008	2,320.41	2,320.41	2,320.41	2,320.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2008	2,316.08	2,316.08	2,316.08	2,316.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2008	1,288.11	1,288.11	1,288.11	1,288.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/22/2008	2,272.53	2,272.53	2,272.53	2,272.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2008	2,323.93	2,323.93	2,323.93	2,323.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/21/2008	2,504.75	2,504.75	2,504.75	2,504.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/29/2008	2,293.12	2,293.12	2,293.12	2,293.12	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/30/2008	2,259.95	2,259.95	2,259.95	2,259.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/27/2008	2,290.65	2,290.65	2,290.65	2,290.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2008	2,267.94	2,267.94	2,267.94	2,267.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/04/2008	2,053.99	2,053.99	2,053.99	2,053.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2008	2,034.26	2,034.26	2,034.26	2,034.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2008	2,017.69	2,017.69	2,017.69	2,017.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2008	1,997.47	1,997.47	1,997.47	1,997.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2008	1,998.23	1,998.23	1,998.23	1,998.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2008	2,000.36	2,000.36	2,000.36	2,000.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2008	2,012.63	2,012.63	2,012.63	2,012.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/16/2008	2,157.76	2,157.76	2,157.76	2,157.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2008	2,190.46	2,190.46	2,190.46	2,190.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2008	2,153.67	2,153.67	2,153.67	2,153.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2008	2,178.66	2,178.66	2,178.66	2,178.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2008	2,181.22	2,181.22	2,181.22	2,181.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2008	2,169.62	2,169.62	2,169.62	2,169.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2008	2,177.34	2,177.34	2,177.34	2,177.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2008	2,220.83	2,220.83	2,220.83	2,220.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2008	1,998.99	1,998.99	1,998.99	1,998.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2008	1,918.85	1,918.85	1,918.85	1,918.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2008	2,227.62	2,227.62	2,227.62	2,227.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2008	1,984.83	1,984.83	1,984.83	1,984.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2008	2,013.42	2,013.42	2,013.42	2,013.42	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/10/2008	2,074.76	2,074.76	2,074.76	2,074.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2008	2,004.95	2,004.95	2,004.95	2,004.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2008	2,015.05	2,015.05	2,015.05	2,015.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2008	2,015.71	2,015.71	2,015.71	2,015.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2008	2,161.85	2,161.85	2,161.85	2,161.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2008	2,035.98	2,035.98	2,035.98	2,035.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2008	2,066.61	2,066.61	2,066.61	2,066.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2008	2,031.45	2,031.45	2,031.45	2,031.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/24/2008	2,030.43	2,030.43	2,030.43	2,030.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2008	2,121.57	2,121.57	2,121.57	2,121.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2008	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2008	2,085.54	2,085.54	2,085.54	2,085.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2008	2,044.68	2,044.68	2,044.68	2,044.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2008	2,031.94	2,031.94	2,031.94	2,031.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2008	1,999.98	1,999.98	1,999.98	1,999.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2008	1,827.05	1,827.05	1,827.05	1,827.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2008	1,816.52	1,816.52	1,816.52	1,816.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2008	1,821.02	1,821.02	1,821.02	1,821.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2008	1,826.59	1,826.59	1,826.59	1,826.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2008	1,810.15	1,810.15	1,810.15	1,810.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2008	1,872.86	1,872.86	1,872.86	1,872.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2008	1,971.57	1,971.57	1,971.57	1,971.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2008	1,878.18	1,878.18	1,878.18	1,878.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2008	1,786.84	1,786.84	1,786.84	1,786.84	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			08/20/2008	1,827.61	1,827.61	1,827.61	1,827.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2008	1,869.92	1,869.92	1,869.92	1,869.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2008	1,865.58	1,865.58	1,865.58	1,865.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2008	1,866.78	1,866.78	1,866.78	1,866.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2008	1,878.56	1,878.56	1,878.56	1,878.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2008	1,847.84	1,847.84	1,847.84	1,847.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2008	1,871.16	1,871.16	1,871.16	1,871.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/02/2008	1,900.74	1,900.74	1,900.74	1,900.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/04/2008	1,715.72	1,715.72	1,715.72	1,715.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2008	1,701.71	1,701.71	1,701.71	1,701.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2008	1,703.57	1,703.57	1,703.57	1,703.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2008	1,730.24	1,730.24	1,730.24	1,730.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2008	1,758.20	1,758.20	1,758.20	1,758.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2008	1,715.31	1,715.31	1,715.31	1,715.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2008	1,866.78	1,866.78	1,866.78	1,866.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2008	1,722.04	1,722.04	1,722.04	1,722.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2008	1,761.41	1,761.41	1,761.41	1,761.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2008	1,649.90	1,649.90	1,649.90	1,649.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2008	1,740.66	1,740.66	1,740.66	1,740.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2008	1,853.60	1,853.60	1,853.60	1,853.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2008	1,706.34	1,706.34	1,706.34	1,706.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2008	1,887.91	1,887.91	1,887.91	1,887.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2008	1,885.38	1,885.38	1,885.38	1,885.38	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			10/02/2008	427.32	427.32	427.32	427.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2008	665.57	665.57	665.57	665.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2008	649.41	649.41	649.41	649.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2008	1,667.35	1,667.35	1,667.35	1,667.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2008	1,672.81	1,672.81	1,672.81	1,672.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2008	1,484.44	1,484.44	1,484.44	1,484.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2008	1,553.76	1,553.76	1,553.76	1,553.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2008	1,061.04	1,061.04	1,061.04	1,061.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2008	1,463.99	1,463.99	1,463.99	1,463.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2008	1,572.41	1,572.41	1,572.41	1,572.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2008	1,507.22	1,507.22	1,507.22	1,507.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2008	1,445.96	1,445.96	1,445.96	1,445.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2008	1,482.93	1,482.93	1,482.93	1,482.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2008	1,426.39	1,426.39	1,426.39	1,426.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2008	1,177.67	1,177.67	1,177.67	1,177.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2008	1,390.45	1,390.45	1,390.45	1,390.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2008	1,259.93	1,259.93	1,259.93	1,259.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2008	1,419.87	1,419.87	1,419.87	1,419.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2008	1,150.63	1,150.63	1,150.63	1,150.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2008	992.68	992.68	992.68	992.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2008	979.57	979.57	979.57	979.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2008	990.96	990.96	990.96	990.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2008	985.22	985.22	985.22	985.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2008	2,946.06	2,946.06	2,946.06	2,946.06	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			11/12/2008	973.69	973.69	973.69	973.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2008	863.89	863.89	863.89	863.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2008	894.95	894.95	894.95	894.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2008	2,900.66	2,900.66	2,900.66	2,900.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2008	1,450.98	1,450.98	1,450.98	1,450.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2008	1,583.17	1,583.17	1,583.17	1,583.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2008	1,606.94	1,606.94	1,606.94	1,606.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2008	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2008	862.99	862.99	862.99	862.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/24/2008	1,583.76	1,583.76	1,583.76	1,583.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2008	1,559.13	1,559.13	1,559.13	1,559.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/28/2008	1,551.36	1,551.36	1,551.36	1,551.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2008	604.34	604.34	604.34	604.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2008	1,454.18	1,454.18	1,454.18	1,454.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2008	1,591.03	1,591.03	1,591.03	1,591.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2008	1,582.65	1,582.65	1,582.65	1,582.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2008	1,498.33	1,498.33	1,498.33	1,498.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2008	1,779.21	1,779.21	1,779.21	1,779.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2008	1,508.90	1,508.90	1,508.90	1,508.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2008	1,551.48	1,551.48	1,551.48	1,551.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2008	1,478.85	1,478.85	1,478.85	1,478.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2008	1,458.04	1,458.04	1,458.04	1,458.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2008	1,721.71	1,721.71	1,721.71	1,721.71	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			12/17/2008	1,513.61	1,513.61	1,513.61	1,513.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2008	1,465.20	1,465.20	1,465.20	1,465.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2008	1,632.64	1,632.64	1,632.64	1,632.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2008	1,412.42	1,412.42	1,412.42	1,412.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2008	2,709.81	2,709.81	2,709.81	2,709.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2008	1,466.18	1,466.18	1,466.18	1,466.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2008	1,525.58	1,525.58	1,525.58	1,525.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/09/2009	1,356.59	1,356.59	1,356.59	1,356.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2009	2,957.50	2,957.50	2,957.50	2,957.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2009	1,369.22	1,369.22	1,369.22	1,369.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2009	1,447.37	1,447.37	1,447.37	1,447.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/12/2009	1,706.25	1,706.25	1,706.25	1,706.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2009	1,322.71	1,322.71	1,322.71	1,322.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/15/2009	1,332.39	1,332.39	1,332.39	1,332.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/16/2009	1,362.67	1,362.67	1,362.67	1,362.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/20/2009	1,384.45	1,384.45	1,384.45	1,384.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/20/2009	2,431.74	2,431.74	2,431.74	2,431.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/22/2009	1,391.27	1,391.27	1,391.27	1,391.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/23/2009	1,440.51	1,440.51	1,440.51	1,440.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/26/2009	1,420.89	1,420.89	1,420.89	1,420.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/28/2009	1,309.59	1,309.59	1,309.59	1,309.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/29/2009	1,239.83	1,239.83	1,239.83	1,239.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/30/2009	1,290.87	1,290.87	1,290.87	1,290.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/02/2009	1,265.90	1,265.90	1,265.90	1,265.90	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			02/04/2009	1,186.85	1,186.85	1,186.85	1,186.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2009	1,171.20	1,171.20	1,171.20	1,171.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/06/2009	1,172.52	1,172.52	1,172.52	1,172.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/13/2009	990.45	990.45	990.45	990.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2009	1,151.69	1,151.69	1,151.69	1,151.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2009	989.00	989.00	989.00	989.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2009	1,002.18	1,002.18	1,002.18	1,002.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/17/2009	1,086.56	1,086.56	1,086.56	1,086.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/19/2009	1,034.70	1,034.70	1,034.70	1,034.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/20/2009	1,032.25	1,032.25	1,032.25	1,032.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/23/2009	1,090.82	1,090.82	1,090.82	1,090.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2009	1,064.11	1,064.11	1,064.11	1,064.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2009	1,067.39	1,067.39	1,067.39	1,067.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2009	1,083.69	1,083.69	1,083.69	1,083.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2009	953.02	953.02	953.02	953.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/04/2009	925.36	925.36	925.36	925.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/06/2009	935.33	935.33	935.33	935.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/02/2009	1,050.44	1,050.44	1,050.44	1,050.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/09/2009	922.75	922.75	922.75	922.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2009	2,728.25	2,728.25	2,728.25	2,728.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2009	898.44	898.44	898.44	898.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2009	914.96	914.96	914.96	914.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/13/2009	828.26	828.26	828.26	828.26	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			03/19/2009	856.46	856.46	856.46	856.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2009	858.11	858.11	858.11	858.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2009	850.01	850.01	850.01	850.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/20/2009	823.68	823.68	823.68	823.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2009	2,579.45	2,579.45	2,579.45	2,579.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/23/2009	811.52	811.52	811.52	811.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2009	2,428.83	2,428.83	2,428.83	2,428.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/25/2009	794.75	794.75	794.75	794.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2009	778.12	778.12	778.12	778.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2009	775.29	775.29	775.29	775.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2009	958.92	958.92	958.92	958.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2009	2,377.87	2,377.87	2,377.87	2,377.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/02/2009	896.74	896.74	896.74	896.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/30/2009	781.59	781.59	781.59	781.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2009	914.92	914.92	914.92	914.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/06/2009	787.54	787.54	787.54	787.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2009	2,391.40	2,391.40	2,391.40	2,391.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2009	797.78	797.78	797.78	797.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2009	820.59	820.59	820.59	820.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/13/2009	804.20	804.20	804.20	804.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2009	795.79	795.79	795.79	795.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2009	755.91	755.91	755.91	755.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2009	800.46	800.46	800.46	800.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/20/2009	776.63	776.63	776.63	776.63	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			04/21/2009	2,332.89	2,332.89	2,332.89	2,332.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2009	784.36	784.36	784.36	784.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2009	776.42	776.42	776.42	776.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/24/2009	762.65	762.65	762.65	762.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2009	809.77	809.77	809.77	809.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/01/2009	777.25	777.25	777.25	777.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2009	800.61	800.61	800.61	800.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2009	2,416.94	2,416.94	2,416.94	2,416.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2009	803.12	803.12	803.12	803.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2009	2,312.17	2,312.17	2,312.17	2,312.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2009	747.25	747.25	747.25	747.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2009	745.11	745.11	745.11	745.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2009	743.13	743.13	743.13	743.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2009	768.65	768.65	768.65	768.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/11/2009	709.44	709.44	709.44	709.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2009	2,337.11	2,337.11	2,337.11	2,337.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2009	873.99	873.99	873.99	873.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2009	679.75	679.75	679.75	679.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2009	641.70	641.70	641.70	641.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/18/2009	861.23	861.23	861.23	861.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2009	2,558.48	2,558.48	2,558.48	2,558.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2009	834.95	834.95	834.95	834.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/21/2009	856.10	856.10	856.10	856.10	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			05/22/2009	838.80	838.80	838.80	838.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2009	841.45	841.45	841.45	841.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/28/2009	792.61	792.61	792.61	792.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/29/2009	789.30	789.30	789.30	789.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2009	783.10	783.10	783.10	783.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2009	771.33	771.33	771.33	771.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/04/2009	745.03	745.03	745.03	745.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2009	756.32	756.32	756.32	756.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2009	2,320.85	2,320.85	2,320.85	2,320.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2009	722.92	722.92	722.92	722.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2009	2,189.60	2,189.60	2,189.60	2,189.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2009	732.56	732.56	732.56	732.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2009	726.60	726.60	726.60	726.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2009	792.68	792.68	792.68	792.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/16/2009	2,251.71	2,251.71	2,251.71	2,251.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/15/2009	751.05	751.05	751.05	751.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2009	749.32	749.32	749.32	749.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2009	806.53	806.53	806.53	806.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2009	726.85	726.85	726.85	726.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2009	740.06	740.06	740.06	740.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2009	2,186.78	2,186.78	2,186.78	2,186.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2009	684.03	684.03	684.03	684.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2009	676.29	676.29	676.29	676.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2009	678.84	678.84	678.84	678.84	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/02/2009	701.41	701.41	701.41	701.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2009	1,775.09	1,775.09	1,775.09	1,775.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/29/2009	591.38	591.38	591.38	591.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2009	665.41	665.41	665.41	665.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2009	638.17	638.17	638.17	638.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2009	2,569.36	2,569.36	2,569.36	2,569.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2009	634.85	634.85	634.85	634.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2009	635.09	635.09	635.09	635.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/10/2009	615.22	615.22	615.22	615.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2009	1,854.06	1,854.06	1,854.06	1,854.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2009	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2009	618.91	618.91	618.91	618.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2009	595.58	595.58	595.58	595.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2009	599.50	599.50	599.50	599.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2009	608.98	608.98	608.98	608.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2009	611.95	611.95	611.95	611.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2009	1,827.01	1,827.01	1,827.01	1,827.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2009	623.69	623.69	623.69	623.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2009	646.88	646.88	646.88	646.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/24/2009	618.19	618.19	618.19	618.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2009	571.21	571.21	571.21	571.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/27/2009	597.24	597.24	597.24	597.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2009	574.23	574.23	574.23	574.23	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/31/2009	601.05	601.05	601.05	601.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2009	1,815.21	1,815.21	1,815.21	1,815.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2009	553.94	553.94	553.94	553.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2009	1,686.22	1,686.22	1,686.22	1,686.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2009	565.97	565.97	565.97	565.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2009	549.22	549.22	549.22	549.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2009	541.91	541.91	541.91	541.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2009	1,639.20	1,639.20	1,639.20	1,639.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2009	544.24	544.24	544.24	544.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2009	563.67	563.67	563.67	563.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2009	535.66	535.66	535.66	535.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2009	543.80	543.80	543.80	543.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2009	533.14	533.14	533.14	533.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2009	1,579.38	1,579.38	1,579.38	1,579.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2009	504.06	504.06	504.06	504.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2009	520.82	520.82	520.82	520.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2009	516.64	516.64	516.64	516.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2009	492.97	492.97	492.97	492.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2009	487.34	487.34	487.34	487.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2009	1,506.24	1,506.24	1,506.24	1,506.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2009	503.50	503.50	503.50	503.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2009	497.78	497.78	497.78	497.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2009	497.88	497.88	497.88	497.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/01/2009	1,494.37	1,494.37	1,494.37	1,494.37	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/02/2009	506.10	506.10	506.10	506.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/03/2009	501.01	501.01	501.01	501.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/04/2009	500.59	500.59	500.59	500.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2009	1,809.12	1,809.12	1,809.12	1,809.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2009	452.90	452.90	452.90	452.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2009	447.76	447.76	447.76	447.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2009	439.07	439.07	439.07	439.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2009	469.21	469.21	469.21	469.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2009	1,362.36	1,362.36	1,362.36	1,362.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2009	453.66	453.66	453.66	453.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2009	459.92	459.92	459.92	459.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2009	506.51	506.51	506.51	506.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2009	1,349.29	1,349.29	1,349.29	1,349.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2009	447.97	447.97	447.97	447.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2009	448.69	448.69	448.69	448.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2009	725.09	725.09	725.09	725.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2009	353.26	353.26	353.26	353.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2009	334.11	334.11	334.11	334.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2009	1,003.59	1,003.59	1,003.59	1,003.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2009	339.49	339.49	339.49	339.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2009	319.71	319.71	319.71	319.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2009	307.37	307.37	307.37	307.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2009	777.17	777.17	777.17	777.17	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/06/2009	879.85	879.85	879.85	879.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2009	290.40	290.40	290.40	290.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2009	240.53	240.53	240.53	240.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2009	279.13	279.13	279.13	279.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2009	242.57	242.57	242.57	242.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2009	727.76	727.76	727.76	727.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2009	242.16	242.16	242.16	242.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2009	254.53	254.53	254.53	254.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2009	263.44	263.44	263.44	263.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2009	240.88	240.88	240.88	240.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2009	244.56	244.56	244.56	244.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2009	750.59	750.59	750.59	750.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2009	248.98	248.98	248.98	248.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2009	254.94	254.94	254.94	254.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2009	232.27	232.27	232.27	232.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2009	699.06	699.06	699.06	699.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2009	234.26	234.26	234.26	234.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2009	236.39	236.39	236.39	236.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2009	259.05	259.05	259.05	259.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2009	246.17	246.17	246.17	246.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2009	762.14	762.14	762.14	762.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2009	249.67	249.67	249.67	249.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2009	247.11	247.11	247.11	247.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2009	259.71	259.71	259.71	259.71	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/09/2009	250.42	250.42	250.42	250.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2009	764.97	764.97	764.97	764.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2009	247.99	247.99	247.99	247.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/12/2009	241.52	241.52	241.52	241.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2009	241.73	241.73	241.73	241.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2009	241.76	241.76	241.76	241.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2009	303.10	303.10	303.10	303.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2009	867.64	867.64	867.64	867.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2009	300.31	300.31	300.31	300.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2009	249.88	249.88	249.88	249.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/23/2009	300.34	300.34	300.34	300.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/24/2009	891.41	891.41	891.41	891.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2009	277.34	277.34	277.34	277.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/27/2009	286.01	286.01	286.01	286.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2009	279.49	279.49	279.49	279.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2009	578.61	578.61	578.61	578.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2009	266.27	266.27	266.27	266.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2009	261.97	261.97	261.97	261.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2009	1,370.89	1,370.89	1,370.89	1,370.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2009	873.75	873.75	873.75	873.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2009	263.79	263.79	263.79	263.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2009	797.66	797.66	797.66	797.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2009	266.68	266.68	266.68	266.68	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/10/2009	269.46	269.46	269.46	269.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2009	1,615.26	1,615.26	1,615.26	1,615.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2009	284.67	284.67	284.67	284.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2009	269.52	269.52	269.52	269.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2009	275.16	275.16	275.16	275.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2009	805.33	805.33	805.33	805.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2009	269.66	269.66	269.66	269.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2009	267.28	267.28	267.28	267.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2009	300.58	300.58	300.58	300.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2009	881.25	881.25	881.25	881.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2009	829.07	829.07	829.07	829.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2009	286.48	286.48	286.48	286.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2009	275.49	275.49	275.49	275.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2009	1,118.10	1,118.10	1,118.10	1,118.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2009	292.45	292.45	292.45	292.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2009	2,786.55	2,786.55	2,786.55	2,786.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2009	274.39	274.39	274.39	274.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2009	282.83	282.83	282.83	282.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2009	255.77	255.77	255.77	255.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2010	1,044.78	1,044.78	1,044.78	1,044.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2010	264.74	264.74	264.74	264.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2010	261.53	261.53	261.53	261.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2010	261.14	261.14	261.14	261.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2010	261.92	261.92	261.92	261.92	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/12/2010	792.04	792.04	792.04	792.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/13/2010	272.49	272.49	272.49	272.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2010	272.59	272.59	272.59	272.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/15/2010	262.60	262.60	262.60	262.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/19/2010	259.52	259.52	259.52	259.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/20/2010	1,038.79	1,038.79	1,038.79	1,038.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/21/2010	259.18	259.18	259.18	259.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/22/2010	253.37	253.37	253.37	253.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/27/2010	250.51	250.51	250.51	250.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/26/2010	743.34	743.34	743.34	743.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/28/2010	275.14	275.14	275.14	275.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/29/2010	263.95	263.95	263.95	263.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/25/2010	246.45	246.45	246.45	246.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/01/2010	240.42	240.42	240.42	240.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/02/2010	749.17	749.17	749.17	749.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/03/2010	213.10	213.10	213.10	213.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2010	208.09	208.09	208.09	208.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2010	207.53	207.53	207.53	207.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2010	204.50	204.50	204.50	204.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/10/2010	202.64	202.64	202.64	202.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2010	611.25	611.25	611.25	611.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2010	226.51	226.51	226.51	226.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2010	203.32	203.32	203.32	203.32	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			02/16/2010	201.27	201.27	201.27	201.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/17/2010	825.56	825.56	825.56	825.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/18/2010	205.69	205.69	205.69	205.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/19/2010	207.60	207.60	207.60	207.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/24/2010	200.21	200.21	200.21	200.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2010	209.09	209.09	209.09	209.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/23/2010	623.34	623.34	623.34	623.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2010	186.44	186.44	186.44	186.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2010	198.03	198.03	198.03	198.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2010	1,560.00	1,560.00	1,560.00	1,560.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2010	193.98	193.98	193.98	193.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/02/2010	583.37	583.37	583.37	583.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/03/2010	189.85	189.85	189.85	189.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/04/2010	192.86	192.86	192.86	192.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2010	195.86	195.86	195.86	195.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2010	190.70	190.70	190.70	190.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2010	196.18	196.18	196.18	196.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/09/2010	596.26	596.26	596.26	596.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2010	192.84	192.84	192.84	192.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/08/2010	200.86	200.86	200.86	200.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2010	196.66	196.66	196.66	196.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2010	599.86	599.86	599.86	599.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2010	201.79	201.79	201.79	201.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2010	192.32	192.32	192.32	192.32	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			03/19/2010	196.57	196.57	196.57	196.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2010	195.49	195.49	195.49	195.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/23/2010	588.34	588.34	588.34	588.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/25/2010	196.48	196.48	196.48	196.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2010	199.70	199.70	199.70	199.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2010	194.13	194.13	194.13	194.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/29/2010	209.14	209.14	209.14	209.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/30/2010	662.48	662.48	662.48	662.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2010	249.80	249.80	249.80	249.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2010	177.07	177.07	177.07	177.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2010	177.08	177.08	177.08	177.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2010	177.82	177.82	177.82	177.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2010	177.90	177.90	177.90	177.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2010	197.25	197.25	197.25	197.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/06/2010	768.74	768.74	768.74	768.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2010	178.53	178.53	178.53	178.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/13/2010	539.04	539.04	539.04	539.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/14/2010	183.23	183.23	183.23	183.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2010	181.86	181.86	181.86	181.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2010	1,714.34	1,714.34	1,714.34	1,714.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2010	191.04	191.04	191.04	191.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2010	211.58	211.58	211.58	211.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/20/2010	630.16	630.16	630.16	630.16	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/22/2010	210.25	210.25	210.25	210.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2010	196.89	196.89	196.89	196.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/19/2010	211.27	211.27	211.27	211.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2010	200.86	200.86	200.86	200.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2010	607.28	607.28	607.28	607.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2010	203.24	203.24	203.24	203.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2010	199.45	199.45	199.45	199.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2010	250.99	250.99	250.99	250.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2010	657.40	657.40	657.40	657.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2010	221.02	221.02	221.02	221.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2010	220.19	220.19	220.19	220.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2010	212.81	212.81	212.81	212.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2010	216.11	216.11	216.11	216.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2010	233.50	233.50	233.50	233.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/11/2010	685.03	685.03	685.03	685.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2010	237.29	237.29	237.29	237.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2010	248.22	248.22	248.22	248.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2010	245.32	245.32	245.32	245.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2010	265.74	265.74	265.74	265.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/18/2010	774.08	774.08	774.08	774.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2010	252.08	252.08	252.08	252.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/21/2010	260.43	260.43	260.43	260.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2010	255.10	255.10	255.10	255.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2010	262.57	262.57	262.57	262.57	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/25/2010	796.80	796.80	796.80	796.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2010	276.75	276.75	276.75	276.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/27/2010	278.26	278.26	278.26	278.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/28/2010	335.33	335.33	335.33	335.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2010	302.44	302.44	302.44	302.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2010	1,514.35	1,514.35	1,514.35	1,514.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/04/2010	327.60	327.60	327.60	327.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2010	401.73	401.73	401.73	401.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2010	344.96	344.96	344.96	344.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2010	1,030.75	1,030.75	1,030.75	1,030.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2010	332.03	332.03	332.03	332.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2010	335.77	335.77	335.77	335.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2010	339.08	339.08	339.08	339.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2010	334.20	334.20	334.20	334.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2010	339.52	339.52	339.52	339.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/16/2010	340.52	340.52	340.52	340.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2010	329.14	329.14	329.14	329.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/15/2010	1,043.35	1,043.35	1,043.35	1,043.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2010	329.40	329.40	329.40	329.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2010	987.94	987.94	987.94	987.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2010	288.93	288.93	288.93	288.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2010	324.39	324.39	324.39	324.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2010	323.53	323.53	323.53	323.53	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/25/2010	318.78	318.78	318.78	318.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2010	340.88	340.88	340.88	340.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2010	158.01	158.01	158.01	158.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2010	161.61	161.61	161.61	161.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2010	317.13	317.13	317.13	317.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/29/2010	952.21	952.21	952.21	952.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2010	2,247.44	2,247.44	2,247.44	2,247.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2010	157.66	157.66	157.66	157.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2010	635.32	635.32	635.32	635.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2010	163.40	163.40	163.40	163.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2010	161.70	161.70	161.70	161.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2010	216.57	216.57	216.57	216.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2010	534.98	534.98	534.98	534.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2010	222.75	222.75	222.75	222.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2010	221.15	221.15	221.15	221.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2010	159.92	159.92	159.92	159.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2010	220.67	220.67	220.67	220.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2010	658.93	658.93	658.93	658.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2010	230.42	230.42	230.42	230.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2010	228.59	228.59	228.59	228.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2010	224.29	224.29	224.29	224.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2010	226.65	226.65	226.65	226.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2010	245.24	245.24	245.24	245.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2010	226.66	226.66	226.66	226.66	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/28/2010	227.19	227.19	227.19	227.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/27/2010	668.29	668.29	668.29	668.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2010	246.66	246.66	246.66	246.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2010	715.55	715.55	715.55	715.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2010	224.22	224.22	224.22	224.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2010	223.86	223.86	223.86	223.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2010	227.64	227.64	227.64	227.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2010	221.99	221.99	221.99	221.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2010	661.70	661.70	661.70	661.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2010	216.21	216.21	216.21	216.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2010	223.23	223.23	223.23	223.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2010	220.26	220.26	220.26	220.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2010	226.22	226.22	226.22	226.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2010	667.04	667.04	667.04	667.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2010	229.20	229.20	229.20	229.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2010	231.44	231.44	231.44	231.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2010	230.47	230.47	230.47	230.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2010	211.92	211.92	211.92	211.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2010	232.21	232.21	232.21	232.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2010	207.78	207.78	207.78	207.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2010	145.68	145.68	145.68	145.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2010	678.92	678.92	678.92	678.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2010	145.23	145.23	145.23	145.23	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/31/2010	436.28	436.28	436.28	436.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/01/2010	149.21	149.21	149.21	149.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/02/2010	126.95	126.95	126.95	126.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/03/2010	136.93	136.93	136.93	136.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2010	476.59	476.59	476.59	476.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/07/2010	120.50	120.50	120.50	120.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2010	117.83	117.83	117.83	117.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2010	123.90	123.90	123.90	123.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2010	128.13	128.13	128.13	128.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2010	403.69	403.69	403.69	403.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2010	143.30	143.30	143.30	143.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2010	120.00	120.00	120.00	120.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2010	124.13	124.13	124.13	124.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2010	95.43	95.43	95.43	95.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2010	97.55	97.55	97.55	97.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2010	362.99	362.99	362.99	362.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2010	94.73	94.73	94.73	94.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2010	121.83	121.83	121.83	121.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2010	106.53	106.53	106.53	106.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2010	314.23	314.23	314.23	314.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2010	128.58	128.58	128.58	128.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2010	128.71	128.71	128.71	128.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2010	144.00	144.00	144.00	144.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2010	125.55	125.55	125.55	125.55	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/05/2010	348.13	348.13	348.13	348.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2010	123.06	123.06	123.06	123.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2010	120.15	120.15	120.15	120.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2010	138.63	138.63	138.63	138.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2010	128.33	128.33	128.33	128.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2010	366.52	366.52	366.52	366.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2010	123.47	123.47	123.47	123.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2010	122.38	122.38	122.38	122.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2010	124.73	124.73	124.73	124.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2010	126.77	126.77	126.77	126.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2010	129.78	129.78	129.78	129.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2010	378.60	378.60	378.60	378.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2010	130.95	130.95	130.95	130.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2010	132.71	132.71	132.71	132.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2010	135.94	135.94	135.94	135.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2010	408.62	408.62	408.62	408.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2010	131.34	131.34	131.34	131.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2010	142.13	142.13	142.13	142.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2010	128.30	128.30	128.30	128.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2010	180.64	180.64	180.64	180.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2010	452.23	452.23	452.23	452.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2010	178.16	178.16	178.16	178.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2010	176.69	176.69	176.69	176.69	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/01/2010	166.24	166.24	166.24	166.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2010	180.91	180.91	180.91	180.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2010	543.76	543.76	543.76	543.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2010	184.15	184.15	184.15	184.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2010	194.58	194.58	194.58	194.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/12/2010	189.07	189.07	189.07	189.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2010	138.25	138.25	138.25	138.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2010	139.48	139.48	139.48	139.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2010	515.41	515.41	515.41	515.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2010	138.32	138.32	138.32	138.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2010	193.33	193.33	193.33	193.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2010	136.66	136.66	136.66	136.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/23/2010	415.85	415.85	415.85	415.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/24/2010	140.60	140.60	140.60	140.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2010	144.88	144.88	144.88	144.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2010	136.98	136.98	136.98	136.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2010	289.61	289.61	289.61	289.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2010	433.38	433.38	433.38	433.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2010	141.02	141.02	141.02	141.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2010	99.93	99.93	99.93	99.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2010	2,296.76	2,296.76	2,296.76	2,296.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2010	98.62	98.62	98.62	98.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2010	295.60	295.60	295.60	295.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2010	97.56	97.56	97.56	97.56	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/09/2010	114.09	114.09	114.09	114.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2010	108.83	108.83	108.83	108.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2010	349.80	349.80	349.80	349.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2010	181.02	181.02	181.02	181.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2010	114.00	114.00	114.00	114.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2010	108.71	108.71	108.71	108.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2010	117.64	117.64	117.64	117.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2010	117.24	117.24	117.24	117.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2010	348.57	348.57	348.57	348.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2010	115.77	115.77	115.77	115.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2010	114.66	114.66	114.66	114.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2010	113.26	113.26	113.26	113.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2010	113.26	113.26	113.26	113.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2010	2,444.14	2,444.14	2,444.14	2,444.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2010	123.42	123.42	123.42	123.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2010	132.28	132.28	132.28	132.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2010	127.35	127.35	127.35	127.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2010	455.35	455.35	455.35	455.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/04/2011	367.51	367.51	367.51	367.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2011	114.28	114.28	114.28	114.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2011	114.61	114.61	114.61	114.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2011	138.65	138.65	138.65	138.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2011	111.83	111.83	111.83	111.83	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/12/2011	131.13	131.13	131.13	131.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2011	409.56	409.56	409.56	409.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/13/2011	111.83	111.83	111.83	111.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/10/2011	136.48	136.48	136.48	136.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/18/2011	111.20	111.20	111.20	111.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/19/2011	448.08	448.08	448.08	448.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/20/2011	113.82	113.82	113.82	113.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/21/2011	116.72	116.72	116.72	116.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/27/2011	124.74	124.74	124.74	124.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/24/2011	114.37	114.37	114.37	114.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/26/2011	115.00	115.00	115.00	115.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/28/2011	123.89	123.89	123.89	123.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/25/2011	338.75	338.75	338.75	338.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/31/2011	121.32	121.32	121.32	121.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/01/2011	358.41	358.41	358.41	358.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/02/2011	90.58	90.58	90.58	90.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/03/2011	95.96	95.96	95.96	95.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2011	98.25	98.25	98.25	98.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/10/2011	114.07	114.07	114.07	114.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2011	99.33	99.33	99.33	99.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2011	116.38	116.38	116.38	116.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/07/2011	95.65	95.65	95.65	95.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2011	289.24	289.24	289.24	289.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/14/2011	123.31	123.31	123.31	123.31	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/15/2011	376.13	376.13	376.13	376.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/16/2011	110.92	110.92	110.92	110.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/17/2011	123.76	123.76	123.76	123.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/18/2011	131.28	131.28	131.28	131.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2011	152.26	152.26	152.26	152.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2011	131.34	131.34	131.34	131.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/24/2011	130.49	130.49	130.49	130.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/23/2011	525.04	525.04	525.04	525.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2011	153.34	153.34	153.34	153.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2011	440.83	440.83	440.83	440.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/02/2011	117.77	117.77	117.77	117.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/03/2011	123.78	123.78	123.78	123.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/04/2011	123.70	123.70	123.70	123.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2011	118.71	118.71	118.71	118.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2011	121.79	121.79	121.79	121.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/07/2011	128.90	128.90	128.90	128.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/08/2011	366.94	366.94	366.94	366.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/09/2011	124.00	124.00	124.00	124.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2011	353.72	353.72	353.72	353.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2011	150.78	150.78	150.78	150.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2011	127.57	127.57	127.57	127.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2011	127.92	127.92	127.92	127.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2011	120.62	120.62	120.62	120.62	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/25/2011	123.28	123.28	123.28	123.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/21/2011	132.74	132.74	132.74	132.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2011	393.11	393.11	393.11	393.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2011	123.76	123.76	123.76	123.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/23/2011	128.26	128.26	128.26	128.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2011	130.07	130.07	130.07	130.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/29/2011	390.81	390.81	390.81	390.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/30/2011	125.63	125.63	125.63	125.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2011	122.71	122.71	122.71	122.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2011	137.25	137.25	137.25	137.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2011	101.04	101.04	101.04	101.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2011	99.79	99.79	99.79	99.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2011	286.99	286.99	286.99	286.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2011	110.06	110.06	110.06	110.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/06/2011	90.17	90.17	90.17	90.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2011	104.10	104.10	104.10	104.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2011	310.89	310.89	310.89	310.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/13/2011	99.35	99.35	99.35	99.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/14/2011	96.63	96.63	96.63	96.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2011	100.78	100.78	100.78	100.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/18/2011	106.85	106.85	106.85	106.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/19/2011	312.82	312.82	312.82	312.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2011	99.20	99.20	99.20	99.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/20/2011	99.74	99.74	99.74	99.74	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			04/25/2011	100.08	100.08	100.08	100.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2011	400.51	400.51	400.51	400.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2011	2,262.67	2,262.67	2,262.67	2,262.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2011	99.56	99.56	99.56	99.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2011	96.80	96.80	96.80	96.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2011	105.28	105.28	105.28	105.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2011	60.25	60.25	60.25	60.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2011	62.24	62.24	62.24	62.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2011	122.96	122.96	122.96	122.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2011	335.05	335.05	335.05	335.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2011	62.20	62.20	62.20	62.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2011	181.78	181.78	181.78	181.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/11/2011	59.66	59.66	59.66	59.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2011	59.11	59.11	59.11	59.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2011	105.71	105.71	105.71	105.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2011	61.51	61.51	61.51	61.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2011	78.11	78.11	78.11	78.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2011	145.99	145.99	145.99	145.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2011	352.66	352.66	352.66	352.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2011	66.59	66.59	66.59	66.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/18/2011	63.93	63.93	63.93	63.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2011	76.58	76.58	76.58	76.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2011	231.62	231.62	231.62	231.62	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/25/2011	78.89	78.89	78.89	78.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2011	89.09	89.09	89.09	89.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/27/2011	89.53	89.53	89.53	89.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2011	85.33	85.33	85.33	85.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2011	340.32	340.32	340.32	340.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2011	86.15	86.15	86.15	86.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2011	98.47	98.47	98.47	98.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2011	87.03	87.03	87.03	87.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2011	258.97	258.97	258.97	258.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2011	83.92	83.92	83.92	83.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2011	84.25	84.25	84.25	84.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2011	88.12	88.12	88.12	88.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2011	87.51	87.51	87.51	87.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2011	259.50	259.50	259.50	259.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/15/2011	86.20	86.20	86.20	86.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2011	96.14	96.14	96.14	96.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/16/2011	92.47	92.47	92.47	92.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2011	96.00	96.00	96.00	96.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2011	287.33	287.33	287.33	287.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2011	98.17	98.17	98.17	98.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2011	99.23	99.23	99.23	99.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2011	97.45	97.45	97.45	97.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2011	93.73	93.73	93.73	93.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2011	94.01	94.01	94.01	94.01	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/28/2011	281.09	281.09	281.09	281.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/29/2011	92.76	92.76	92.76	92.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2011	101.70	101.70	101.70	101.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2011	91.16	91.16	91.16	91.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2011	86.30	86.30	86.30	86.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2011	108.44	108.44	108.44	108.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2011	415.09	415.09	415.09	415.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2011	85.97	85.97	85.97	85.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2011	257.26	257.26	257.26	257.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2011	82.41	82.41	82.41	82.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2011	78.36	78.36	78.36	78.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2011	580.54	580.54	580.54	580.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2011	82.02	82.02	82.02	82.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2011	83.81	83.81	83.81	83.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2011	254.25	254.25	254.25	254.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2011	85.76	85.76	85.76	85.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2011	82.63	82.63	82.63	82.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2011	1,387.50	1,387.50	1,387.50	1,387.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2011	84.93	84.93	84.93	84.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2011	85.73	85.73	85.73	85.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2011	149.37	149.37	149.37	149.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2011	251.03	251.03	251.03	251.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2011	98.82	98.82	98.82	98.82	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/27/2011	84.90	84.90	84.90	84.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2011	121.16	121.16	121.16	121.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2011	333.05	333.05	333.05	333.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2011	100.58	100.58	100.58	100.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2011	126.10	126.10	126.10	126.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2011	97.14	97.14	97.14	97.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2011	92.92	92.92	92.92	92.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2011	90.29	90.29	90.29	90.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2011	1,031.25	1,031.25	1,031.25	1,031.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2011	90.95	90.95	90.95	90.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2011	96.34	96.34	96.34	96.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2011	272.71	272.71	272.71	272.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2011	100.21	100.21	100.21	100.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2011	299.66	299.66	299.66	299.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2011	116.61	116.61	116.61	116.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2011	101.52	101.52	101.52	101.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2011	102.67	102.67	102.67	102.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2011	112.24	112.24	112.24	112.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2011	96.85	96.85	96.85	96.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2011	98.77	98.77	98.77	98.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2011	1,666.05	1,666.05	1,666.05	1,666.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2011	96.53	96.53	96.53	96.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2011	307.20	307.20	307.20	307.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2011	113.57	113.57	113.57	113.57	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/29/2011	2,167.22	2,167.22	2,167.22	2,167.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2011	338.20	338.20	338.20	338.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2011	115.88	115.88	115.88	115.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/01/2011	94.90	94.90	94.90	94.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/02/2011	96.91	96.91	96.91	96.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/07/2011	369.39	369.39	369.39	369.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2011	91.32	91.32	91.32	91.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2011	96.69	96.69	96.69	96.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2011	99.78	99.78	99.78	99.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2011	97.72	97.72	97.72	97.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2011	293.11	293.11	293.11	293.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2011	96.52	96.52	96.52	96.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2011	97.13	97.13	97.13	97.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2011	144.89	144.89	144.89	144.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2011	158.73	158.73	158.73	158.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2011	152.42	152.42	152.42	152.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2011	146.86	146.86	146.86	146.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2011	157.28	157.28	157.28	157.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2011	440.44	440.44	440.44	440.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2011	163.66	163.66	163.66	163.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2011	489.34	489.34	489.34	489.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2011	219.69	219.69	219.69	219.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2011	213.95	213.95	213.95	213.95	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/30/2011	228.85	228.85	228.85	228.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2011	193.78	193.78	193.78	193.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2011	594.35	594.35	594.35	594.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2011	198.49	198.49	198.49	198.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2011	203.78	203.78	203.78	203.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2011	202.77	202.77	202.77	202.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2011	188.61	188.61	188.61	188.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2011	565.83	565.83	565.83	565.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2011	186.98	186.98	186.98	186.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2011	175.70	175.70	175.70	175.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2011	186.31	186.31	186.31	186.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2011	175.07	175.07	175.07	175.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2011	178.35	178.35	178.35	178.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2011	185.71	185.71	185.71	185.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2011	183.20	183.20	183.20	183.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2011	585.19	585.19	585.19	585.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2011	180.21	180.21	180.21	180.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2011	539.88	539.88	539.88	539.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2011	173.30	173.30	173.30	173.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2011	166.06	166.06	166.06	166.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2011	181.99	181.99	181.99	181.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2011	156.57	156.57	156.57	156.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2011	534.15	534.15	534.15	534.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2011	160.58	160.58	160.58	160.58	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/04/2011	153.61	153.61	153.61	153.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2011	0.31	0.31	0.31	0.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2011	200.20	200.20	200.20	200.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2011	149.66	149.66	149.66	149.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2011	449.16	449.16	449.16	449.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2011	209.12	209.12	209.12	209.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2011	124.49	124.49	124.49	124.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2011	126.01	126.01	126.01	126.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2011	386.29	386.29	386.29	386.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2011	1,221.79	1,221.79	1,221.79	1,221.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2011	155.18	155.18	155.18	155.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2011	139.55	139.55	139.55	139.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2011	145.67	145.67	145.67	145.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2011	126.01	126.01	126.01	126.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2011	149.55	149.55	149.55	149.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2011	437.70	437.70	437.70	437.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2011	158.31	158.31	158.31	158.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/23/2011	145.60	145.60	145.60	145.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/28/2011	321.24	321.24	321.24	321.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/28/2011	1,639.85	1,639.85	1,639.85	1,639.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2011	483.18	483.18	483.18	483.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2011	171.09	171.09	171.09	171.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2011	152.49	152.49	152.49	152.49	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/02/2011	155.19	155.19	155.19	155.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2011	139.77	139.77	139.77	139.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2011	136.73	136.73	136.73	136.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2011	147.09	147.09	147.09	147.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2011	437.65	437.65	437.65	437.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2011	138.67	138.67	138.67	138.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2011	415.31	415.31	415.31	415.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2011	146.25	146.25	146.25	146.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2011	129.77	129.77	129.77	129.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2011	132.52	132.52	132.52	132.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2011	137.96	137.96	137.96	137.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2011	135.39	135.39	135.39	135.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2011	133.73	133.73	133.73	133.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2011	399.56	399.56	399.56	399.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2011	138.82	138.82	138.82	138.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2011	129.18	129.18	129.18	129.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2011	134.36	134.36	134.36	134.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2011	538.21	538.21	538.21	538.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2011	134.32	134.32	134.32	134.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2011	127.43	127.43	127.43	127.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2011	130.74	130.74	130.74	130.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/04/2012	514.94	514.94	514.94	514.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2012	125.66	125.66	125.66	125.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2012	121.68	121.68	121.68	121.68	0.00	0.00

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For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/11/2012	122.90	122.90	122.90	122.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/09/2012	138.08	138.08	138.08	138.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/12/2012	162.37	162.37	162.37	162.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/13/2012	126.21	126.21	126.21	126.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/10/2012	387.77	387.77	387.77	387.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/17/2012	143.31	143.31	143.31	143.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/18/2012	544.60	544.60	544.60	544.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/19/2012	145.51	145.51	145.51	145.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/20/2012	172.14	172.14	172.14	172.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/25/2012	148.76	148.76	148.76	148.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/24/2012	454.84	454.84	454.84	454.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/26/2012	109.58	109.58	109.58	109.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/26/2012	2,380.13	2,380.13	2,380.13	2,380.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/27/2012	136.64	136.64	136.64	136.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/27/2012	705.90	705.90	705.90	705.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/23/2012	152.80	152.80	152.80	152.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/03/2012	111.79	111.79	111.79	111.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/30/2012	104.92	104.92	104.92	104.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/31/2012	335.75	335.75	335.75	335.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/01/2012	118.99	118.99	118.99	118.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/02/2012	109.42	109.42	109.42	109.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2012	123.38	123.38	123.38	123.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2012	110.05	110.05	110.05	110.05	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/10/2012	114.06	114.06	114.06	114.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/06/2012	110.33	110.33	110.33	110.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/07/2012	331.68	331.68	331.68	331.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/13/2012	145.73	145.73	145.73	145.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/14/2012	337.32	337.32	337.32	337.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/15/2012	114.98	114.98	114.98	114.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/17/2012	110.98	110.98	110.98	110.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/16/2012	114.35	114.35	114.35	114.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/21/2012	164.17	164.17	164.17	164.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2012	509.92	509.92	509.92	509.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/23/2012	117.19	117.19	117.19	117.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/24/2012	111.11	111.11	111.11	111.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2012	126.03	126.03	126.03	126.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2012	386.63	386.63	386.63	386.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/29/2012	137.56	137.56	137.56	137.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2012	146.70	146.70	146.70	146.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/02/2012	125.64	125.64	125.64	125.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2012	117.61	117.61	117.61	117.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/06/2012	349.70	349.70	349.70	349.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/07/2012	195.48	195.48	195.48	195.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/08/2012	93.81	93.81	93.81	93.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/09/2012	97.64	97.64	97.64	97.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2012	104.42	104.42	104.42	104.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/13/2012	311.75	311.75	311.75	311.75	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/14/2012	100.95	100.95	100.95	100.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2012	103.75	103.75	103.75	103.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2012	60.91	60.91	60.91	60.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/20/2012	198.67	198.67	198.67	198.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/19/2012	63.87	63.87	63.87	63.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/21/2012	74.70	74.70	74.70	74.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2012	74.02	74.02	74.02	74.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2012	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/23/2012	77.59	77.59	77.59	77.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/30/2012	169.78	169.78	169.78	169.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2012	136.22	136.22	136.22	136.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2012	353.64	353.64	353.64	353.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2012	116.59	116.59	116.59	116.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/29/2012	117.27	117.27	117.27	117.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2012	136.58	136.58	136.58	136.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2012	136.42	136.42	136.42	136.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2012	2,228.09	2,228.09	2,228.09	2,228.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/02/2012	181.26	181.26	181.26	181.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2012	468.34	468.34	468.34	468.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2012	132.74	132.74	132.74	132.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2012	556.07	556.07	556.07	556.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2012	135.68	135.68	135.68	135.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/13/2012	159.34	159.34	159.34	159.34	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/12/2012	135.34	135.34	135.34	135.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2012	138.41	138.41	138.41	138.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2012	416.67	416.67	416.67	416.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/18/2012	136.58	136.58	136.58	136.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/19/2012	136.00	136.00	136.00	136.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/20/2012	134.80	134.80	134.80	134.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2012	58.70	58.70	58.70	58.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2012	62.76	62.76	62.76	62.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/24/2012	185.60	185.60	185.60	185.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/25/2012	60.89	60.89	60.89	60.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2012	60.15	60.15	60.15	60.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2012	58.79	58.79	58.79	58.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2012	54.18	54.18	54.18	54.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2012	55.90	55.90	55.90	55.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2012	58.12	58.12	58.12	58.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/01/2012	179.01	179.01	179.01	179.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2012	56.12	56.12	56.12	56.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2012	169.83	169.83	169.83	169.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2012	61.40	61.40	61.40	61.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/11/2012	60.28	60.28	60.28	60.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2012	61.40	61.40	61.40	61.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2012	56.45	56.45	56.45	56.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2012	170.90	170.90	170.90	170.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2012	57.67	57.67	57.67	57.67	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/17/2012	63.04	63.04	63.04	63.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/18/2012	60.72	60.72	60.72	60.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/25/2012	51.11	51.11	51.11	51.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/21/2012	60.99	60.99	60.99	60.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/22/2012	183.66	183.66	183.66	183.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2012	58.42	58.42	58.42	58.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2012	50.45	50.45	50.45	50.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2012	51.92	51.92	51.92	51.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2012	64.50	64.50	64.50	64.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/29/2012	57.33	57.33	57.33	57.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/30/2012	227.39	227.39	227.39	227.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/04/2012	55.70	55.70	55.70	55.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2012	154.19	154.19	154.19	154.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2012	49.35	49.35	49.35	49.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2012	44.50	44.50	44.50	44.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2012	45.01	45.01	45.01	45.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2012	149.25	149.25	149.25	149.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2012	49.16	49.16	49.16	49.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2012	48.94	48.94	48.94	48.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2012	113.07	113.07	113.07	113.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/15/2012	116.73	116.73	116.73	116.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2012	116.63	116.63	116.63	116.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2012	354.96	354.96	354.96	354.96	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/20/2012	121.61	121.61	121.61	121.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2012	119.07	119.07	119.07	119.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2012	116.03	116.03	116.03	116.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2012	125.85	125.85	125.85	125.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2012	377.47	377.47	377.47	377.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2012	125.54	125.54	125.54	125.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2012	125.91	125.91	125.91	125.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/29/2012	125.77	125.77	125.77	125.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2012	94.86	94.86	94.86	94.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2012	269.28	269.28	269.28	269.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2012	87.52	87.52	87.52	87.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2012	175.77	175.77	175.77	175.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2012	87.78	87.78	87.78	87.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/10/2012	300.90	300.90	300.90	300.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2012	2,312.50	2,312.50	2,312.50	2,312.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2012	85.48	85.48	85.48	85.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2012	175.52	175.52	175.52	175.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2012	86.93	86.93	86.93	86.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2012	87.24	87.24	87.24	87.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2012	81.18	81.18	81.18	81.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2012	93.57	93.57	93.57	93.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2012	93.45	93.45	93.45	93.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2012	281.36	281.36	281.36	281.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2012	95.15	95.15	95.15	95.15	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/18/2012	1,185.97	1,185.97	1,185.97	1,185.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/24/2012	234.22	234.22	234.22	234.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2012	79.30	79.30	79.30	79.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2012	80.15	80.15	80.15	80.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/27/2012	81.38	81.38	81.38	81.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2012	77.95	77.95	77.95	77.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2012	65.53	65.53	65.53	65.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2012	81.99	81.99	81.99	81.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2012	245.91	245.91	245.91	245.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2012	63.50	63.50	63.50	63.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2012	100.51	100.51	100.51	100.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2012	64.51	64.51	64.51	64.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2012	202.60	202.60	202.60	202.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2012	72.75	72.75	72.75	72.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2012	75.33	75.33	75.33	75.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2012	74.37	74.37	74.37	74.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2012	73.86	73.86	73.86	73.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2012	63.70	63.70	63.70	63.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2012	75.08	75.08	75.08	75.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2012	221.73	221.73	221.73	221.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2012	76.91	76.91	76.91	76.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2012	81.51	81.51	81.51	81.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2012	247.05	247.05	247.05	247.05	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/22/2012	84.16	84.16	84.16	84.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2012	73.51	73.51	73.51	73.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2012	73.89	73.89	73.89	73.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2012	78.62	78.62	78.62	78.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2012	74.09	74.09	74.09	74.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2012	222.18	222.18	222.18	222.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2012	77.12	77.12	77.12	77.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2012	1,968.75	1,968.75	1,968.75	1,968.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2012	75.43	75.43	75.43	75.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/04/2012	79.48	79.48	79.48	79.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2012	285.48	285.48	285.48	285.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2012	69.38	69.38	69.38	69.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/07/2012	74.24	74.24	74.24	74.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2012	66.18	66.18	66.18	66.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2012	1,900.00	1,900.00	1,900.00	1,900.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2012	71.61	71.61	71.61	71.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2012	70.53	70.53	70.53	70.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2012	70.10	70.10	70.10	70.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2012	410.74	410.74	410.74	410.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2012	210.35	210.35	210.35	210.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2012	83.63	83.63	83.63	83.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2012	243.35	243.35	243.35	243.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2012	91.59	91.59	91.59	91.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2012	84.48	84.48	84.48	84.48	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/21/2012	82.14	82.14	82.14	82.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2012	85.54	85.54	85.54	85.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2012	248.56	248.56	248.56	248.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2012	83.79	83.79	83.79	83.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2012	81.83	81.83	81.83	81.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2012	82.67	82.67	82.67	82.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2012	83.80	83.80	83.80	83.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2012	243.80	243.80	243.80	243.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2012	77.61	77.61	77.61	77.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2012	78.43	78.43	78.43	78.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2012	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2012	68.84	68.84	68.84	68.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2012	71.61	71.61	71.61	71.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2012	208.31	208.31	208.31	208.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2012	77.26	77.26	77.26	77.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2012	80.84	80.84	80.84	80.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2012	102.88	102.88	102.88	102.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2012	103.10	103.10	103.10	103.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2012	252.36	252.36	252.36	252.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2012	60.26	60.26	60.26	60.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2012	62.21	62.21	62.21	62.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2012	63.08	63.08	63.08	63.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2012	212.93	212.93	212.93	212.93	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/22/2012	64.72	64.72	64.72	64.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2012	91.34	91.34	91.34	91.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2012	86.73	86.73	86.73	86.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2012	99.30	99.30	99.30	99.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2012	100.06	100.06	100.06	100.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2012	294.36	294.36	294.36	294.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2012	99.14	99.14	99.14	99.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2012	97.40	97.40	97.40	97.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2012	84.41	84.41	84.41	84.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2012	1,463.61	1,463.61	1,463.61	1,463.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2012	82.26	82.26	82.26	82.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2012	83.89	83.89	83.89	83.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2012	2,567.43	2,567.43	2,567.43	2,567.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2012	250.91	250.91	250.91	250.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2012	82.76	82.76	82.76	82.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2012	83.91	83.91	83.91	83.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2012	101.32	101.32	101.32	101.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/12/2012	90.11	90.11	90.11	90.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2012	269.82	269.82	269.82	269.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2012	128.22	128.22	128.22	128.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2012	90.36	90.36	90.36	90.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2012	88.05	88.05	88.05	88.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2012	270.79	270.79	270.79	270.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2012	98.19	98.19	98.19	98.19	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/23/2012	96.33	96.33	96.33	96.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2012	96.21	96.21	96.21	96.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2012	2,269.82	2,269.82	2,269.82	2,269.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2012	193.42	193.42	193.42	193.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/27/2012	292.65	292.65	292.65	292.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/28/2012	98.65	98.65	98.65	98.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2012	95.43	95.43	95.43	95.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2012	98.54	98.54	98.54	98.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2012	286.06	286.06	286.06	286.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2012	64.47	64.47	64.47	64.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2012	66.49	66.49	66.49	66.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2012	68.24	68.24	68.24	68.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2012	2,477.22	2,477.22	2,477.22	2,477.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2012	69.01	69.01	69.01	69.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2012	71.43	71.43	71.43	71.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2012	73.32	73.32	73.32	73.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2012	42.07	42.07	42.07	42.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2012	210.72	210.72	210.72	210.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2012	44.00	44.00	44.00	44.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2012	128.21	128.21	128.21	128.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2012	51.08	51.08	51.08	51.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2012	39.37	39.37	39.37	39.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2012	41.25	41.25	41.25	41.25	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/26/2012	137.04	137.04	137.04	137.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2012	51.63	51.63	51.63	51.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2012	93.01	93.01	93.01	93.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2012	44.83	44.83	44.83	44.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2012	51.95	51.95	51.95	51.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2012	155.07	155.07	155.07	155.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/03/2013	90.22	90.22	90.22	90.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/04/2013	43.06	43.06	43.06	43.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2013	39.21	39.21	39.21	39.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2013	117.43	117.43	117.43	117.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/09/2013	42.56	42.56	42.56	42.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2013	44.98	44.98	44.98	44.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/10/2013	42.88	42.88	42.88	42.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2013	42.86	42.86	42.86	42.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/15/2013	127.66	127.66	127.66	127.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/16/2013	43.43	43.43	43.43	43.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/17/2013	46.05	46.05	46.05	46.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/18/2013	47.41	47.41	47.41	47.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/22/2013	56.00	56.00	56.00	56.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/23/2013	225.31	225.31	225.31	225.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/24/2013	46.34	46.34	46.34	46.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/25/2013	51.81	51.81	51.81	51.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/29/2013	155.60	155.60	155.60	155.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/30/2013	41.45	41.45	41.45	41.45	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/31/2013	42.09	42.09	42.09	42.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/01/2013	46.97	46.97	46.97	46.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/28/2013	53.34	53.34	53.34	53.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2013	3,000.00	3,000.00	3,000.00	3,000.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2013	38.53	38.53	38.53	38.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2013	115.43	115.43	115.43	115.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/06/2013	38.21	38.21	38.21	38.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2013	38.99	38.99	38.99	38.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/07/2013	38.43	38.43	38.43	38.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2013	38.85	38.85	38.85	38.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2013	117.91	117.91	117.91	117.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/13/2013	40.82	40.82	40.82	40.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/14/2013	40.16	40.16	40.16	40.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/15/2013	45.75	45.75	45.75	45.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2013	49.89	49.89	49.89	49.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/19/2013	47.56	47.56	47.56	47.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/20/2013	190.94	190.94	190.94	190.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/21/2013	53.86	53.86	53.86	53.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2013	147.92	147.92	147.92	147.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2013	47.46	47.46	47.46	47.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2013	46.71	46.71	46.71	46.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2013	49.58	49.58	49.58	49.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2013	49.67	49.67	49.67	49.67	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/25/2013	346.87	346.87	346.87	346.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/08/2013	55.50	55.50	55.50	55.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/04/2013	51.09	51.09	51.09	51.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2013	148.45	148.45	148.45	148.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/07/2013	51.91	51.91	51.91	51.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/06/2013	51.37	51.37	51.37	51.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2013	50.29	50.29	50.29	50.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2013	150.56	150.56	150.56	150.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/13/2013	51.86	51.86	51.86	51.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2013	60.33	60.33	60.33	60.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2013	65.80	65.80	65.80	65.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/21/2013	64.47	64.47	64.47	64.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2013	72.37	72.37	72.37	72.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/19/2013	214.04	214.04	214.04	214.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2013	57.48	57.48	57.48	57.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/20/2013	73.79	73.79	73.79	73.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/25/2013	76.29	76.29	76.29	76.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2013	389.68	389.68	389.68	389.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2013	67.10	67.10	67.10	67.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2013	56.91	56.91	56.91	56.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2013	3,037.50	3,037.50	3,037.50	3,037.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2013	83.20	83.20	83.20	83.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/02/2013	267.35	267.35	267.35	267.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2013	61.13	61.13	61.13	61.13	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/05/2013	56.09	56.09	56.09	56.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2013	54.57	54.57	54.57	54.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2013	54.30	54.30	54.30	54.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2013	167.01	167.01	167.01	167.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2013	60.49	60.49	60.49	60.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2013	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2013	59.03	59.03	59.03	59.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2013	56.92	56.92	56.92	56.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/18/2013	62.92	62.92	62.92	62.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2013	62.35	62.35	62.35	62.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/19/2013	51.91	51.91	51.91	51.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2013	55.65	55.65	55.65	55.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2013	167.85	167.85	167.85	167.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2013	54.92	54.92	54.92	54.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2013	173.43	173.43	173.43	173.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/24/2013	86.87	86.87	86.87	86.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/25/2013	87.56	87.56	87.56	87.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2013	90.31	90.31	90.31	90.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2013	1,856.62	1,856.62	1,856.62	1,856.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/01/2013	98.34	98.34	98.34	98.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2013	275.60	275.60	275.60	275.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2013	78.47	78.47	78.47	78.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2013	91.80	91.80	91.80	91.80	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/29/2013	88.03	88.03	88.03	88.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2013	81.55	81.55	81.55	81.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2013	236.09	236.09	236.09	236.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2013	1,081.59	1,081.59	1,081.59	1,081.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2013	85.90	85.90	85.90	85.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2013	76.25	76.25	76.25	76.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2013	70.59	70.59	70.59	70.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2013	79.81	79.81	79.81	79.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2013	232.74	232.74	232.74	232.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2013	79.10	79.10	79.10	79.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2013	75.50	75.50	75.50	75.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2013	78.41	78.41	78.41	78.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2013	81.90	81.90	81.90	81.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/21/2013	243.27	243.27	243.27	243.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/22/2013	80.64	80.64	80.64	80.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2013	78.77	78.77	78.77	78.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2013	80.80	80.80	80.80	80.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/29/2013	299.95	299.95	299.95	299.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/28/2013	75.17	75.17	75.17	75.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/30/2013	71.40	71.40	71.40	71.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2013	60.59	60.59	60.59	60.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2013	68.55	68.55	68.55	68.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/04/2013	208.94	208.94	208.94	208.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2013	66.47	66.47	66.47	66.47	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/06/2013	65.00	65.00	65.00	65.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2013	64.46	64.46	64.46	64.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2013	56.35	56.35	56.35	56.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2013	64.90	64.90	64.90	64.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2013	190.84	190.84	190.84	190.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2013	52.72	52.72	52.72	52.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2013	64.05	64.05	64.05	64.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2013	52.43	52.43	52.43	52.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2013	152.61	152.61	152.61	152.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2013	72.38	72.38	72.38	72.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2013	49.41	49.41	49.41	49.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2013	51.04	51.04	51.04	51.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2013	52.38	52.38	52.38	52.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2013	152.22	152.22	152.22	152.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2013	50.81	50.81	50.81	50.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2013	50.68	50.68	50.68	50.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2013	2,125.00	2,125.00	2,125.00	2,125.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2013	51.73	51.73	51.73	51.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2013	53.27	53.27	53.27	53.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2013	150.72	150.72	150.72	150.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2013	95.40	95.40	95.40	95.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2013	101.12	101.12	101.12	101.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2013	94.58	94.58	94.58	94.58	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/12/2013	94.50	94.50	94.50	94.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2013	193.16	193.16	193.16	193.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/10/2013	108.37	108.37	108.37	108.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2013	289.14	289.14	289.14	289.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2013	98.69	98.69	98.69	98.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2013	286.72	286.72	286.72	286.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2013	100.08	100.08	100.08	100.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2013	97.26	97.26	97.26	97.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2013	95.59	95.59	95.59	95.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/24/2013	95.15	95.15	95.15	95.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2013	284.87	284.87	284.87	284.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2013	72.22	72.22	72.22	72.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2013	72.56	72.56	72.56	72.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2013	94.84	94.84	94.84	94.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2013	77.53	77.53	77.53	77.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2013	198.66	198.66	198.66	198.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2013	61.97	61.97	61.97	61.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2013	49.41	49.41	49.41	49.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2013	59.05	59.05	59.05	59.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2013	43.50	43.50	43.50	43.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2013	42.23	42.23	42.23	42.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2013	48.31	48.31	48.31	48.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2013	42.78	42.78	42.78	42.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2013	128.85	128.85	128.85	128.85	0.00	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/12/2013	42.52	42.52	42.52	42.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2013	278.28	278.28	278.28	278.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2013	127.97	127.97	127.97	127.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2013	43.34	43.34	43.34	43.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2013	35.33	35.33	35.33	35.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2013	29.68	29.68	29.68	29.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2013	102.45	102.45	102.45	102.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2013	32.18	32.18	32.18	32.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2013	34.43	34.43	34.43	34.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2013	32.56	32.56	32.56	32.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2013	31.94	31.94	31.94	31.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2013	32.12	32.12	32.12	32.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2013	1,650.00	1,650.00	1,650.00	1,650.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2013	96.60	96.60	96.60	96.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2013	31.98	31.98	31.98	31.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2013	32.07	32.07	32.07	32.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2013	31.81	31.81	31.81	31.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/03/2013	32.98	32.98	32.98	32.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/04/2013	119.97	119.97	119.97	119.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2013	22.32	22.32	22.32	22.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2013	25.22	25.22	25.22	25.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2013	30.95	30.95	30.95	30.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2013	89.30	89.30	89.30	89.30	0.00	0.00

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For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/11/2013	26.92	26.92	26.92	26.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2013	27.46	27.46	27.46	27.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2013	27.04	27.04	27.04	27.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2013	27.62	27.62	27.62	27.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2013	101.38	101.38	101.38	101.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2013	45.43	45.43	45.43	45.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2013	43.65	43.65	43.65	43.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2013	42.76	42.76	42.76	42.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2013	146.38	146.38	146.38	146.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2013	1,237.27	1,237.27	1,237.27	1,237.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2013	144.13	144.13	144.13	144.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2013	431.68	431.68	431.68	431.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2013	141.44	141.44	141.44	141.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2013	146.60	146.60	146.60	146.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2013	420.97	420.97	420.97	420.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2013	135.08	135.08	135.08	135.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2013	162.32	162.32	162.32	162.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2013	157.40	157.40	157.40	157.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2013	142.20	142.20	142.20	142.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2013	16.18	16.18	16.18	16.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2013	142.98	142.98	142.98	142.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2013	380.85	380.85	380.85	380.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2013	143.79	143.79	143.79	143.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2013	123.54	123.54	123.54	123.54	0.00	0.00

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For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/14/2013	19.45	19.45	19.45	19.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2013	60.04	60.04	60.04	60.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2013	20.47	20.47	20.47	20.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2013	128.97	128.97	128.97	128.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2013	27.96	27.96	27.96	27.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2013	17.89	17.89	17.89	17.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2013	53.36	53.36	53.36	53.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2013	8,960.00	8,960.00	8,960.00	8,960.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2013	17.87	17.87	17.87	17.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2013	18.48	18.48	18.48	18.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2013	89,627.42	89,627.42	89,627.42	89,627.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2013	18.71	18.71	18.71	18.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2013	35,082.41	35,082.41	35,082.41	35,082.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2013	22.24	22.24	22.24	22.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2013	66.94	66.94	66.94	66.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2013	24.28	24.28	24.28	24.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2013	21.56	21.56	21.56	21.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2013	123.46	123.46	123.46	123.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2013	364.58	364.58	364.58	364.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2013	124.37	124.37	124.37	124.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2013	117.86	117.86	117.86	117.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2013	116.70	116.70	116.70	116.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2013	117.29	117.29	117.29	117.29	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/15/2013	102.34	102.34	102.34	102.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2013	118.94	118.94	118.94	118.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2013	53,184.10	53,184.10	53,184.10	53,184.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/12/2013	352.21	352.21	352.21	352.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2013	125.27	125.27	125.27	125.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2013	108.07	108.07	108.07	108.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2013	98.58	98.58	98.58	98.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2013	97.32	97.32	97.32	97.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2013	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2013	97.76	97.76	97.76	97.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2013	13,126.83	13,126.83	13,126.83	13,126.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2013	98.70	98.70	98.70	98.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2013	296.28	296.28	296.28	296.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/27/2013	88.30	88.30	88.30	88.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2013	100.27	100.27	100.27	100.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2013	284.49	284.49	284.49	284.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2013	85.75	85.75	85.75	85.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2013	9,727.34	9,727.34	9,727.34	9,727.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2013	21,894.33	21,894.33	21,894.33	21,894.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2013	18,100.00	18,100.00	18,100.00	18,100.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2013	69,150.34	69,150.34	69,150.34	69,150.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2013	189.48	189.48	189.48	189.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2013	280.46	280.46	280.46	280.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2013	84.04	84.04	84.04	84.04	0.00	0.00

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WCT 8284 Annuity Dedicated

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/04/2013	14,463.83	14,463.83	14,463.83	14,463.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2013	90.24	90.24	90.24	90.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2013	98.75	98.75	98.75	98.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2013	106.17	106.17	106.17	106.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2013	267.34	267.34	267.34	267.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2013	88.58	88.58	88.58	88.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2013	78,419.05	78,419.05	78,419.05	78,419.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2013	88.59	88.59	88.59	88.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2013	87.89	87.89	87.89	87.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2013	4,662.50	4,662.50	4,662.50	4,662.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2013	121.93	121.93	121.93	121.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2013	279.21	279.21	279.21	279.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2013	129.00	129.00	129.00	129.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2013	120.57	120.57	120.57	120.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2013	92.34	92.34	92.34	92.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2013	136.56	136.56	136.56	136.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2013	411.63	411.63	411.63	411.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2013	90,000.00	90,000.00	90,000.00	90,000.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2013	142.74	142.74	142.74	142.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2013	287.13	287.13	287.13	287.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/02/2014	212.99	212.99	212.99	212.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/03/2014	270.92	270.92	270.92	270.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2013	412.39	412.39	412.39	412.39	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/30/2013	1,123.88	1,123.88	1,123.88	1,123.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2013	68,970.49	68,970.49	68,970.49	68,970.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2013	140.69	140.69	140.69	140.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/10/2014	34,326.28	34,326.28	34,326.28	34,326.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2014	134.84	134.84	134.84	134.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2014	403.02	403.02	403.02	403.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2014	126.03	126.03	126.03	126.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/09/2014	131.53	131.53	131.53	131.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/10/2014	127.07	127.07	127.07	127.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/09/2014	2,249.98	2,249.98	2,249.98	2,249.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/13/2014	123.11	123.11	123.11	123.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2014	371.20	371.20	371.20	371.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/15/2014	133.32	133.32	133.32	133.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/16/2014	125.51	125.51	125.51	125.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/16/2014	8,611.13	8,611.13	8,611.13	8,611.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/17/2014	134.93	134.93	134.93	134.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/23/2014	17,875.00	17,875.00	17,875.00	17,875.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/24/2014	115.16	115.16	115.16	115.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/21/2014	4,643.61	4,643.61	4,643.61	4,643.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/23/2014	114.00	114.00	114.00	114.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/21/2014	118.91	118.91	118.91	118.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/22/2014	469.72	469.72	469.72	469.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/27/2014	118.80	118.80	118.80	118.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/28/2014	356.43	356.43	356.43	356.43	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/28/2014	10,113.67	10,113.67	10,113.67	10,113.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/29/2014	114.23	114.23	114.23	114.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/30/2014	110.74	110.74	110.74	110.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/31/2014	38,486.70	38,486.70	38,486.70	38,486.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/31/2014	111.52	111.52	111.52	111.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/03/2014	106.86	106.86	106.86	106.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2014	338.85	338.85	338.85	338.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2014	114.44	114.44	114.44	114.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/06/2014	115.83	115.83	115.83	115.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/07/2014	126.44	126.44	126.44	126.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/14/2014	7,520.73	7,520.73	7,520.73	7,520.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2014	3,312.50	3,312.50	3,312.50	3,312.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/14/2014	124.85	124.85	124.85	124.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/13/2014	137.64	137.64	137.64	137.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/10/2014	117.31	117.31	117.31	117.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2014	360.48	360.48	360.48	360.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2014	121.25	121.25	121.25	121.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/18/2014	123.14	123.14	123.14	123.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/18/2014	13,406.25	13,406.25	13,406.25	13,406.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/19/2014	479.04	479.04	479.04	479.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/20/2014	121.08	121.08	121.08	121.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/21/2014	121.36	121.36	121.36	121.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2014	110.66	110.66	110.66	110.66	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			02/24/2014	120.93	120.93	120.93	120.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2014	1,650.00	1,650.00	1,650.00	1,650.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2014	20,667.93	20,667.93	20,667.93	20,667.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2014	110.14	110.14	110.14	110.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2014	49,426.17	49,426.17	49,426.17	49,426.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2014	116.29	116.29	116.29	116.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2014	105,457.49	105,457.49	105,457.49	105,457.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2014	23,498.46	23,498.46	23,498.46	23,498.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2014	353.42	353.42	353.42	353.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/03/2014	189.45	189.45	189.45	189.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/06/2014	166.83	166.83	166.83	166.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/04/2014	438.37	438.37	438.37	438.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/07/2014	166.70	166.70	166.70	166.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2014	165.83	165.83	165.83	165.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2014	155.99	155.99	155.99	155.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2014	388.99	388.99	388.99	388.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2014	120.01	120.01	120.01	120.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/13/2014	137.07	137.07	137.07	137.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2014	166.37	166.37	166.37	166.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2014	10,425.46	10,425.46	10,425.46	10,425.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2014	506.42	506.42	506.42	506.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2014	168.29	168.29	168.29	168.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/19/2014	170.34	170.34	170.34	170.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/20/2014	231.32	231.32	231.32	231.32	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			03/21/2014	229.44	229.44	229.44	229.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2014	206.36	206.36	206.36	206.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2014	228.48	228.48	228.48	228.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2014	12,348.18	12,348.18	12,348.18	12,348.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/25/2014	728.81	728.81	728.81	728.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2014	234.45	234.45	234.45	234.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2014	273.15	273.15	273.15	273.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2014	567.77	567.77	567.77	567.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/02/2014	256.53	256.53	256.53	256.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2014	207.06	207.06	207.06	207.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2014	268.79	268.79	268.79	268.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2014	184.38	184.38	184.38	184.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2014	12,064.99	12,064.99	12,064.99	12,064.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2014	204.75	204.75	204.75	204.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2014	209.68	209.68	209.68	209.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2014	627.60	627.60	627.60	627.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2014	206.57	206.57	206.57	206.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2014	10.74	10.74	10.74	10.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2014	203.37	203.37	203.37	203.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2014	75,764.03	75,764.03	75,764.03	75,764.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2014	2,550.00	2,550.00	2,550.00	2,550.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/14/2014	206.52	206.52	206.52	206.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/14/2014	13,545.00	13,545.00	13,545.00	13,545.00	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			04/15/2014	622.82	622.82	622.82	622.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2014	207.01	207.01	207.01	207.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2014	86,395.25	86,395.25	86,395.25	86,395.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2014	208.22	208.22	208.22	208.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2014	14,371.27	14,371.27	14,371.27	14,371.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2014	829.89	829.89	829.89	829.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2014	6,400.00	6,400.00	6,400.00	6,400.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2014	202.87	202.87	202.87	202.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2014	22,759.34	22,759.34	22,759.34	22,759.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/24/2014	201.91	201.91	201.91	201.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/25/2014	205.50	205.50	205.50	205.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2014	208.12	208.12	208.12	208.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2014	25,747.26	25,747.26	25,747.26	25,747.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2014	614.57	614.57	614.57	614.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2014	225.79	225.79	225.79	225.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/01/2014	204.27	204.27	204.27	204.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2014	247.50	247.50	247.50	247.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2014	204.57	204.57	204.57	204.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2014	203.33	203.33	203.33	203.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2014	200.30	200.30	200.30	200.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2014	198.41	198.41	198.41	198.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2014	2,712.50	2,712.50	2,712.50	2,712.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2014	596.01	596.01	596.01	596.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2014	562.50	562.50	562.50	562.50	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/07/2014	200.33	200.33	200.33	200.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2014	636.09	636.09	636.09	636.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2014	189.29	189.29	189.29	189.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2014	4,347.50	4,347.50	4,347.50	4,347.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2014	206.42	206.42	206.42	206.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2014	197.51	197.51	197.51	197.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2014	202.94	202.94	202.94	202.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/21/2014	196.39	196.39	196.39	196.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2014	214.05	214.05	214.05	214.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2014	4,136.60	4,136.60	4,136.60	4,136.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/21/2014	23,366.06	23,366.06	23,366.06	23,366.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/22/2014	210.65	210.65	210.65	210.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2014	196.19	196.19	196.19	196.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2014	599.52	599.52	599.52	599.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/27/2014	203.34	203.34	203.34	203.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/28/2014	814.63	814.63	814.63	814.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/29/2014	202.47	202.47	202.47	202.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/30/2014	195.18	195.18	195.18	195.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/30/2014	2,282.50	2,282.50	2,282.50	2,282.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2014	199.46	199.46	199.46	199.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2014	633.01	633.01	633.01	633.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/04/2014	200.90	200.90	200.90	200.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2014	222.14	222.14	222.14	222.14	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			06/06/2014	207.81	207.81	207.81	207.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2014	35,237.78	35,237.78	35,237.78	35,237.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2014	19,188.47	19,188.47	19,188.47	19,188.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2014	203.02	203.02	203.02	203.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2014	109,179.82	109,179.82	109,179.82	109,179.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2014	608.30	608.30	608.30	608.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2014	202.89	202.89	202.89	202.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2014	210.00	210.00	210.00	210.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2014	202.06	202.06	202.06	202.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/16/2014	206.43	206.43	206.43	206.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2014	619.67	619.67	619.67	619.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2014	210.94	210.94	210.94	210.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2014	205.65	205.65	205.65	205.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2014	203.56	203.56	203.56	203.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2014	205.53	205.53	205.53	205.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2014	1,357.54	1,357.54	1,357.54	1,357.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2014	205.35	205.35	205.35	205.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2014	17,996.66	17,996.66	17,996.66	17,996.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2014	606.63	606.63	606.63	606.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2014	212.07	212.07	212.07	212.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2014	203.71	203.71	203.71	203.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2014	3,684.72	3,684.72	3,684.72	3,684.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2014	188.70	188.70	188.70	188.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2014	11,835.00	11,835.00	11,835.00	11,835.00	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			07/01/2014	566.12	566.12	566.12	566.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2014	186.05	186.05	186.05	186.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2014	195.85	195.85	195.85	195.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2014	224.20	224.20	224.20	224.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2014	792.06	792.06	792.06	792.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2014	196.03	196.03	196.03	196.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2014	44,075.63	44,075.63	44,075.63	44,075.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/10/2014	196.26	196.26	196.26	196.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2014	192.25	192.25	192.25	192.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2014	60,502.56	60,502.56	60,502.56	60,502.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2014	14,925.00	14,925.00	14,925.00	14,925.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2014	194.92	194.92	194.92	194.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2014	195.44	195.44	195.44	195.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2014	41,217.58	41,217.58	41,217.58	41,217.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2014	585.57	585.57	585.57	585.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2014	196.63	196.63	196.63	196.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2014	195.80	195.80	195.80	195.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2014	65,671.97	65,671.97	65,671.97	65,671.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/24/2014	167.02	167.02	167.02	167.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2014	188.76	188.76	188.76	188.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2014	803.51	803.51	803.51	803.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2014	564.97	564.97	564.97	564.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2014	199.98	199.98	199.98	199.98	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/25/2014	161.32	161.32	161.32	161.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2014	12,126.56	12,126.56	12,126.56	12,126.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2014	177.86	177.86	177.86	177.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2014	158.54	158.54	158.54	158.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2014	5,989.05	5,989.05	5,989.05	5,989.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2014	492.74	492.74	492.74	492.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2014	178.29	178.29	178.29	178.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2014	16,386.64	16,386.64	16,386.64	16,386.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2014	166.50	166.50	166.50	166.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2014	217.93	217.93	217.93	217.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2014	172.79	172.79	172.79	172.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2014	22,125.00	22,125.00	22,125.00	22,125.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2014	170.80	170.80	170.80	170.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2014	170.88	170.88	170.88	170.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2014	187.22	187.22	187.22	187.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2014	524.37	524.37	524.37	524.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2014	174.37	174.37	174.37	174.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2014	173.99	173.99	173.99	173.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2014	521.09	521.09	521.09	521.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2014	71,476.07	71,476.07	71,476.07	71,476.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2014	2,330.41	2,330.41	2,330.41	2,330.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2014	180.29	180.29	180.29	180.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2014	173.78	173.78	173.78	173.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2014	182.15	182.15	182.15	182.15	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			08/19/2014	536.77	536.77	536.77	536.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2014	171.56	171.56	171.56	171.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2014	77,368.54	77,368.54	77,368.54	77,368.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2014	175.85	175.85	175.85	175.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2014	174.86	174.86	174.86	174.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2014	174.18	174.18	174.18	174.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2014	4,158.23	4,158.23	4,158.23	4,158.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2014	520.47	520.47	520.47	520.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2014	23,918.88	23,918.88	23,918.88	23,918.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2014	175.69	175.69	175.69	175.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2014	173.90	173.90	173.90	173.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2014	172.13	172.13	172.13	172.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2014	17,621.02	17,621.02	17,621.02	17,621.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2014	172.25	172.25	172.25	172.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/02/2014	173.39	173.39	173.39	173.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/04/2014	230.38	230.38	230.38	230.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/03/2014	698.43	698.43	698.43	698.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2014	173.36	173.36	173.36	173.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2014	519.57	519.57	519.57	519.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2014	173.02	173.02	173.02	173.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2014	172.39	172.39	172.39	172.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2014	174.09	174.09	174.09	174.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2014	63,900.56	63,900.56	63,900.56	63,900.56	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/18/2014	169.94	169.94	169.94	169.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2014	20,968.72	20,968.72	20,968.72	20,968.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2014	167.05	167.05	167.05	167.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2014	44,045.28	44,045.28	44,045.28	44,045.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2014	519.43	519.43	519.43	519.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2014	168.40	168.40	168.40	168.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2014	175.57	175.57	175.57	175.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2014	92,572.29	92,572.29	92,572.29	92,572.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2014	163.98	163.98	163.98	163.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2014	156.48	156.48	156.48	156.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2014	9,712.49	9,712.49	9,712.49	9,712.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2014	470.08	470.08	470.08	470.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2014	15,468.76	15,468.76	15,468.76	15,468.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2014	160.48	160.48	160.48	160.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2014	162.25	162.25	162.25	162.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2014	160.27	160.27	160.27	160.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2014	477.94	477.94	477.94	477.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2014	145.49	145.49	145.49	145.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2014	158.15	158.15	158.15	158.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2014	154.17	154.17	154.17	154.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2014	94,286.57	94,286.57	94,286.57	94,286.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2014	185.39	185.39	185.39	185.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2014	10.74	10.74	10.74	10.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2014	161.70	161.70	161.70	161.70	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/09/2014	162.02	162.02	162.02	162.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2014	160.45	160.45	160.45	160.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2014	525.52	525.52	525.52	525.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2014	167.29	167.29	167.29	167.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2014	501.82	501.82	501.82	501.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2014	168.28	168.28	168.28	168.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2014	165.02	165.02	165.02	165.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2014	5,375.00	5,375.00	5,375.00	5,375.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2014	162.65	162.65	162.65	162.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2014	165.25	165.25	165.25	165.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2014	13,539.24	13,539.24	13,539.24	13,539.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2014	481.91	481.91	481.91	481.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2014	1,547.13	1,547.13	1,547.13	1,547.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2014	156.57	156.57	156.57	156.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2014	43,279.81	43,279.81	43,279.81	43,279.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2014	159.21	159.21	159.21	159.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2014	157.58	157.58	157.58	157.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2014	7,130.56	7,130.56	7,130.56	7,130.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2014	176.38	176.38	176.38	176.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2014	5,387.60	5,387.60	5,387.60	5,387.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2014	159.64	159.64	159.64	159.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2014	8,776.90	8,776.90	8,776.90	8,776.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2014	158.74	158.74	158.74	158.74	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/28/2014	474.40	474.40	474.40	474.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2014	158.60	158.60	158.60	158.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2014	13,812.46	13,812.46	13,812.46	13,812.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2014	162.72	162.72	162.72	162.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2014	172.30	172.30	172.30	172.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2014	197.63	197.63	197.63	197.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2014	165.29	165.29	165.29	165.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2014	513.60	513.60	513.60	513.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2014	166.98	166.98	166.98	166.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2014	4,455.00	4,455.00	4,455.00	4,455.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2014	499.30	499.30	499.30	499.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/12/2014	163.77	163.77	163.77	163.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2014	166.12	166.12	166.12	166.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2014	68,001.40	68,001.40	68,001.40	68,001.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2014	165.53	165.53	165.53	165.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2014	204.50	204.50	204.50	204.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2014	487.52	487.52	487.52	487.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2014	159.01	159.01	159.01	159.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2014	62,328.47	62,328.47	62,328.47	62,328.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2014	160.87	160.87	160.87	160.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2014	10,383.60	10,383.60	10,383.60	10,383.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2014	161.54	161.54	161.54	161.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2014	3,356.87	3,356.87	3,356.87	3,356.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2014	25,226.29	25,226.29	25,226.29	25,226.29	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/24/2014	157.78	157.78	157.78	157.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2014	472.26	472.26	472.26	472.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2014	155.44	155.44	155.44	155.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2014	1,026.34	1,026.34	1,026.34	1,026.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/27/2014	158.30	158.30	158.30	158.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/24/2014	67,467.51	67,467.51	67,467.51	67,467.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2014	155.69	155.69	155.69	155.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2014	10,824.99	10,824.99	10,824.99	10,824.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2014	305.93	305.93	305.93	305.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2014	453.58	453.58	453.58	453.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2014	153.13	153.13	153.13	153.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2014	107,561.06	107,561.06	107,561.06	107,561.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2014	155.13	155.13	155.13	155.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2014	462.44	462.44	462.44	462.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2014	2,450.00	2,450.00	2,450.00	2,450.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2014	153.70	153.70	153.70	153.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2014	148.91	148.91	148.91	148.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2014	160.81	160.81	160.81	160.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2014	154.41	154.41	154.41	154.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2014	177.20	177.20	177.20	177.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2014	162.23	162.23	162.23	162.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2014	107,560.54	107,560.54	107,560.54	107,560.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2014	181.67	181.67	181.67	181.67	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/18/2014	5,039.46	5,039.46	5,039.46	5,039.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2014	126.07	126.07	126.07	126.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2014	496.10	496.10	496.10	496.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2014	178.53	178.53	178.53	178.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2014	187.70	187.70	187.70	187.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2014	577.13	577.13	577.13	577.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2014	4,375.00	4,375.00	4,375.00	4,375.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2014	183.52	183.52	183.52	183.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2014	7,378.91	7,378.91	7,378.91	7,378.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2014	162.31	162.31	162.31	162.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/02/2015	176.70	176.70	176.70	176.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2014	541.29	541.29	541.29	541.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2014	358.74	358.74	358.74	358.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/09/2015	183.37	183.37	183.37	183.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2015	352.09	352.09	352.09	352.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2015	525.85	525.85	525.85	525.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2015	169.85	169.85	169.85	169.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2015	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2015	35,845.00	35,845.00	35,845.00	35,845.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/09/2015	12,992.17	12,992.17	12,992.17	12,992.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2015	175.63	175.63	175.63	175.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/16/2015	178.43	178.43	178.43	178.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/12/2015	174.32	174.32	174.32	174.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/12/2015	101,116.67	101,116.67	101,116.67	101,116.67	0.00	0.00

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WCT 82/84 Annuity Dedicated

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/13/2015	523.06	523.06	523.06	523.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2015	184.78	184.78	184.78	184.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/15/2015	197.20	197.20	197.20	197.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/15/2015	110,155.49	110,155.49	110,155.49	110,155.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/22/2015	170.67	170.67	170.67	170.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/23/2015	188.46	188.46	188.46	188.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/21/2015	766.76	766.76	766.76	766.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/20/2015	191.44	191.44	191.44	191.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/26/2015	203.53	203.53	203.53	203.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/27/2015	605.34	605.34	605.34	605.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/28/2015	197.24	197.24	197.24	197.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/29/2015	196.95	196.95	196.95	196.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/30/2015	188.60	188.60	188.60	188.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2015	168.38	168.38	168.38	168.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/03/2015	563.01	563.01	563.01	563.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2015	217.76	217.76	217.76	217.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2015	61,877.96	61,877.96	61,877.96	61,877.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/06/2015	169.95	169.95	169.95	169.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/02/2015	196.40	196.40	196.40	196.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2015	179.05	179.05	179.05	179.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/10/2015	530.34	530.34	530.34	530.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2015	173.01	173.01	173.01	173.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2015	184.15	184.15	184.15	184.15	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/13/2015	177.48	177.48	177.48	177.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/18/2015	705.34	705.34	705.34	705.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/19/2015	175.96	175.96	175.96	175.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/20/2015	162.64	162.64	162.64	162.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/16/2015	177.19	177.19	177.19	177.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2015	225.71	225.71	225.71	225.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/23/2015	166.17	166.17	166.17	166.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/24/2015	499.27	499.27	499.27	499.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2015	251.75	251.75	251.75	251.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2015	254.07	254.07	254.07	254.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2015	20,338.55	20,338.55	20,338.55	20,338.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2015	4,578.31	4,578.31	4,578.31	4,578.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2015	166.95	166.95	166.95	166.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/02/2015	215.65	215.65	215.65	215.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/03/2015	605.07	605.07	605.07	605.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/04/2015	181.47	181.47	181.47	181.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2015	182.80	182.80	182.80	182.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/06/2015	181.79	181.79	181.79	181.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2015	183.24	183.24	183.24	183.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2015	79,312.91	79,312.91	79,312.91	79,312.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/13/2015	181.11	181.11	181.11	181.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2015	180.62	180.62	180.62	180.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2015	4,787.12	4,787.12	4,787.12	4,787.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2015	33,883.22	33,883.22	33,883.22	33,883.22	0.00	0.00

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For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/09/2015	183.80	183.80	183.80	183.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2015	555.87	555.87	555.87	555.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/19/2015	184.57	184.57	184.57	184.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2015	188.64	188.64	188.64	188.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2015	554.01	554.01	554.01	554.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2015	35,238.53	35,238.53	35,238.53	35,238.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2015	99,965.98	99,965.98	99,965.98	99,965.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/20/2015	182.50	182.50	182.50	182.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2015	182.99	182.99	182.99	182.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/23/2015	185.44	185.44	185.44	185.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/23/2015	104,338.26	104,338.26	104,338.26	104,338.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2015	541.97	541.97	541.97	541.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2015	5,243.79	5,243.79	5,243.79	5,243.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/25/2015	180.71	180.71	180.71	180.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/25/2015	13,500.00	13,500.00	13,500.00	13,500.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2015	179.14	179.14	179.14	179.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2015	8,051.25	8,051.25	8,051.25	8,051.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2015	1,514.39	1,514.39	1,514.39	1,514.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2015	185.11	185.11	185.11	185.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/30/2015	181.82	181.82	181.82	181.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/30/2015	59,922.25	59,922.25	59,922.25	59,922.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2015	538.34	538.34	538.34	538.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2015	26,551.00	26,551.00	26,551.00	26,551.00	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/01/2015	184.52	184.52	184.52	184.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/02/2015	285.93	285.93	285.93	285.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2015	160.25	160.25	160.25	160.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2015	37,428.15	37,428.15	37,428.15	37,428.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2015	648.54	648.54	648.54	648.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2015	171.67	171.67	171.67	171.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2015	14,511.61	14,511.61	14,511.61	14,511.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2015	165.97	165.97	165.97	165.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2015	94,325.74	94,325.74	94,325.74	94,325.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2015	178.56	178.56	178.56	178.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2015	171.00	171.00	171.00	171.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2015	175.50	175.50	175.50	175.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/13/2015	170.49	170.49	170.49	170.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/14/2015	511.75	511.75	511.75	511.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2015	170.71	170.71	170.71	170.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/20/2015	14,447.72	14,447.72	14,447.72	14,447.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2015	502.73	502.73	502.73	502.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2015	163.44	163.44	163.44	163.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2015	22,145.89	22,145.89	22,145.89	22,145.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2015	169.58	169.58	169.58	169.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/24/2015	157.14	157.14	157.14	157.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/20/2015	167.41	167.41	167.41	167.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2015	163.53	163.53	163.53	163.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2015	475.61	475.61	475.61	475.61	0.00	0.00

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For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/30/2015	184.56	184.56	184.56	184.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2015	95,464.63	95,464.63	95,464.63	95,464.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/01/2015	166.37	166.37	166.37	166.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2015	157.92	157.92	157.92	157.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2015	161.45	161.45	161.45	161.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2015	161.42	161.42	161.42	161.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2015	487.34	487.34	487.34	487.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2015	176.60	176.60	176.60	176.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2015	150.44	150.44	150.44	150.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2015	12,037.91	12,037.91	12,037.91	12,037.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/11/2015	154.38	154.38	154.38	154.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2015	463.92	463.92	463.92	463.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2015	155.52	155.52	155.52	155.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2015	166.59	166.59	166.59	166.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2015	155.47	155.47	155.47	155.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2015	22,333.54	22,333.54	22,333.54	22,333.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/22/2015	170.42	170.42	170.42	170.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/18/2015	151.84	151.84	151.84	151.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2015	452.95	452.95	452.95	452.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/21/2015	152.23	152.23	152.23	152.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2015	146.01	146.01	146.01	146.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2015	149.44	149.44	149.44	149.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/27/2015	598.83	598.83	598.83	598.83	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/28/2015	143.76	143.76	143.76	143.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/29/2015	141.95	141.95	141.95	141.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/29/2015	75,351.14	75,351.14	75,351.14	75,351.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/04/2015	23,574.53	23,574.53	23,574.53	23,574.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2015	162.26	162.26	162.26	162.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2015	44,151.40	44,151.40	44,151.40	44,151.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2015	154.85	154.85	154.85	154.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/04/2015	158.34	158.34	158.34	158.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2015	149.37	149.37	149.37	149.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2015	484.86	484.86	484.86	484.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2015	108,956.53	108,956.53	108,956.53	108,956.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2015	161.67	161.67	161.67	161.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2015	534.57	534.57	534.57	534.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2015	163.16	163.16	163.16	163.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2015	162.56	162.56	162.56	162.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2015	80,951.02	80,951.02	80,951.02	80,951.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2015	163.78	163.78	163.78	163.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/15/2015	168.98	168.98	168.98	168.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/16/2015	491.94	491.94	491.94	491.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2015	164.61	164.61	164.61	164.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2015	163.93	163.93	163.93	163.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2015	5,040.56	5,040.56	5,040.56	5,040.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2015	168.63	168.63	168.63	168.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2015	379.57	379.57	379.57	379.57	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			06/23/2015	5,061.93	5,061.93	5,061.93	5,061.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2015	160.72	160.72	160.72	160.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2015	675.00	675.00	675.00	675.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2015	159.13	159.13	159.13	159.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2015	1,043.21	1,043.21	1,043.21	1,043.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2015	484.49	484.49	484.49	484.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2015	163.21	163.21	163.21	163.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2015	162.57	162.57	162.57	162.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2015	94,000.59	94,000.59	94,000.59	94,000.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2015	152.05	152.05	152.05	152.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/29/2015	174.00	174.00	174.00	174.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2015	517.24	517.24	517.24	517.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2015	153.56	153.56	153.56	153.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2015	166.37	166.37	166.37	166.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2015	602.22	602.22	602.22	602.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2015	155.82	155.82	155.82	155.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2015	156.83	156.83	156.83	156.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/10/2015	155.35	155.35	155.35	155.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2015	160.39	160.39	160.39	160.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2015	161.04	161.04	161.04	161.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2015	162.39	162.39	162.39	162.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2015	475.24	475.24	475.24	475.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2015	73,362.37	73,362.37	73,362.37	73,362.37	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/15/2015	160.93	160.93	160.93	160.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2015	15,651.03	15,651.03	15,651.03	15,651.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2015	483.10	483.10	483.10	483.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2015	153.94	153.94	153.94	153.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2015	151.61	151.61	151.61	151.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/24/2015	144.91	144.91	144.91	144.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2015	176.06	176.06	176.06	176.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2015	153.15	153.15	153.15	153.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/27/2015	151.57	151.57	151.57	151.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2015	461.26	461.26	461.26	461.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2015	153.36	153.36	153.36	153.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2015	170.76	170.76	170.76	170.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/27/2015	11,162.69	11,162.69	11,162.69	11,162.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2015	152.58	152.58	152.58	152.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2015	469.38	469.38	469.38	469.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2015	151.28	151.28	151.28	151.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2015	32,876.94	32,876.94	32,876.94	32,876.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2015	149.49	149.49	149.49	149.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2015	149.46	149.46	149.46	149.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2015	143.23	143.23	143.23	143.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2015	435.25	435.25	435.25	435.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2015	7,585.84	7,585.84	7,585.84	7,585.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2015	159.23	159.23	159.23	159.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2015	23,401.01	23,401.01	23,401.01	23,401.01	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/13/2015	148.02	148.02	148.02	148.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2015	70,134.44	70,134.44	70,134.44	70,134.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2015	161.35	161.35	161.35	161.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2015	145.95	145.95	145.95	145.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2015	149.62	149.62	149.62	149.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2015	462.88	462.88	462.88	462.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2015	150.99	150.99	150.99	150.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2015	29.86	29.86	29.86	29.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2015	144.30	144.30	144.30	144.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2015	6,061.67	6,061.67	6,061.67	6,061.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2015	132.15	132.15	132.15	132.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2015	148.53	148.53	148.53	148.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2015	17,444.02	17,444.02	17,444.02	17,444.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2015	1,820.00	1,820.00	1,820.00	1,820.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2015	140.89	140.89	140.89	140.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2015	9,200.84	9,200.84	9,200.84	9,200.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2015	426.71	426.71	426.71	426.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2015	1,650.00	1,650.00	1,650.00	1,650.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2015	142.63	142.63	142.63	142.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2015	122.12	122.12	122.12	122.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2015	7,040.00	7,040.00	7,040.00	7,040.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/01/2015	395.96	395.96	395.96	395.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/02/2015	167.37	167.37	167.37	167.37	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/03/2015	131.25	131.25	131.25	131.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/04/2015	89.83	89.83	89.83	89.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2015	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2015	153.04	153.04	153.04	153.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2015	471.33	471.33	471.33	471.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2015	4,785.00	4,785.00	4,785.00	4,785.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2015	123.61	123.61	123.61	123.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2015	122.53	122.53	122.53	122.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2015	10,355.00	10,355.00	10,355.00	10,355.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2015	138.71	138.71	138.71	138.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2015	131.23	131.23	131.23	131.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2015	33,205.44	33,205.44	33,205.44	33,205.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2015	123.79	123.79	123.79	123.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2015	41,237.40	41,237.40	41,237.40	41,237.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2015	382.73	382.73	382.73	382.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2015	121.83	121.83	121.83	121.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2015	153.65	153.65	153.65	153.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2015	52,599.14	52,599.14	52,599.14	52,599.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2015	412.55	412.55	412.55	412.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2015	7,100.00	7,100.00	7,100.00	7,100.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2015	146.43	146.43	146.43	146.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2015	134.61	134.61	134.61	134.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2015	132.85	132.85	132.85	132.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2015	195.39	195.39	195.39	195.39	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/01/2015	146.87	146.87	146.87	146.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2015	142.74	142.74	142.74	142.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2015	406.97	406.97	406.97	406.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2015	4,386.69	4,386.69	4,386.69	4,386.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2015	135.80	135.80	135.80	135.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2015	143.39	143.39	143.39	143.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2015	139.37	139.37	139.37	139.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2015	93,895.21	93,895.21	93,895.21	93,895.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2015	59,007.55	59,007.55	59,007.55	59,007.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2015	141.02	141.02	141.02	141.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2015	2,256.25	2,256.25	2,256.25	2,256.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2015	138.74	138.74	138.74	138.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2015	418.47	418.47	418.47	418.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2015	147.12	147.12	147.12	147.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2015	143.45	143.45	143.45	143.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2015	170.50	170.50	170.50	170.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2015	431.66	431.66	431.66	431.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2015	148.00	148.00	148.00	148.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2015	155.47	155.47	155.47	155.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2015	88,693.50	88,693.50	88,693.50	88,693.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2015	436.51	436.51	436.51	436.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2015	139.25	139.25	139.25	139.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2015	136.22	136.22	136.22	136.22	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/23/2015	136.59	136.59	136.59	136.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2015	418.45	418.45	418.45	418.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2015	3,977.50	3,977.50	3,977.50	3,977.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2015	133.55	133.55	133.55	133.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2015	401.18	401.18	401.18	401.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2015	12,708.58	12,708.58	12,708.58	12,708.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2015	136.92	136.92	136.92	136.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2015	97,123.43	97,123.43	97,123.43	97,123.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2015	140.42	140.42	140.42	140.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2015	138.87	138.87	138.87	138.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2015	399.65	399.65	399.65	399.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2015	133.24	133.24	133.24	133.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2015	131.51	131.51	131.51	131.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2015	1,998.00	1,998.00	1,998.00	1,998.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2015	129.76	129.76	129.76	129.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2015	129.82	129.82	129.82	129.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2015	126.95	126.95	126.95	126.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2015	127.64	127.64	127.64	127.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2015	11,870.00	11,870.00	11,870.00	11,870.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2015	16,921.25	16,921.25	16,921.25	16,921.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2015	24,179.54	24,179.54	24,179.54	24,179.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/12/2015	126.20	126.20	126.20	126.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2015	131.10	131.10	131.10	131.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2015	57,282.34	57,282.34	57,282.34	57,282.34	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/10/2015	383.46	383.46	383.46	383.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2015	384.65	384.65	384.65	384.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2015	131.15	131.15	131.15	131.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2015	1,030.59	1,030.59	1,030.59	1,030.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2015	126.65	126.65	126.65	126.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2015	124.87	124.87	124.87	124.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2015	125.97	125.97	125.97	125.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2015	9,665.12	9,665.12	9,665.12	9,665.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/23/2015	124.74	124.74	124.74	124.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/23/2015	1,753.33	1,753.33	1,753.33	1,753.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2015	124.41	124.41	124.41	124.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2015	131.08	131.08	131.08	131.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2015	2,713.99	2,713.99	2,713.99	2,713.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/24/2015	375.17	375.17	375.17	375.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2015	117.28	117.28	117.28	117.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2015	115.47	115.47	115.47	115.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2015	10,191.75	10,191.75	10,191.75	10,191.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2015	114.37	114.37	114.37	114.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2015	251.73	251.73	251.73	251.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2015	10,379.99	10,379.99	10,379.99	10,379.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2015	24,993.12	24,993.12	24,993.12	24,993.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2015	380.29	380.29	380.29	380.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2015	127.08	127.08	127.08	127.08	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/08/2015	361.87	361.87	361.87	361.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2015	119.74	119.74	119.74	119.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2015	130.83	130.83	130.83	130.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2015	143.28	143.28	143.28	143.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2015	63,282.51	63,282.51	63,282.51	63,282.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2015	87,949.26	87,949.26	87,949.26	87,949.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2015	206.35	206.35	206.35	206.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2015	200.51	200.51	200.51	200.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2015	22,485.92	22,485.92	22,485.92	22,485.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2015	190.84	190.84	190.84	190.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2015	420.56	420.56	420.56	420.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2015	137.42	137.42	137.42	137.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2015	26,532.74	26,532.74	26,532.74	26,532.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2015	686.68	686.68	686.68	686.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2015	225.20	225.20	225.20	225.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2015	227.77	227.77	227.77	227.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2015	269.33	269.33	269.33	269.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2015	5,253.33	5,253.33	5,253.33	5,253.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2015	22,699.33	22,699.33	22,699.33	22,699.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2015	722.88	722.88	722.88	722.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2015	6,182.88	6,182.88	6,182.88	6,182.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2015	260.96	260.96	260.96	260.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2015	1,820.00	1,820.00	1,820.00	1,820.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2015	1,033.34	1,033.34	1,033.34	1,033.34	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/28/2015	675.00	675.00	675.00	675.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2015	260.48	260.48	260.48	260.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2015	270.47	270.47	270.47	270.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2016	244.90	244.90	244.90	244.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2016	20,125.00	20,125.00	20,125.00	20,125.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2016	248.57	248.57	248.57	248.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2016	56,870.77	56,870.77	56,870.77	56,870.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2016	254.79	254.79	254.79	254.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/04/2016	273.51	273.51	273.51	273.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2016	1,049.30	1,049.30	1,049.30	1,049.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/15/2016	264.33	264.33	264.33	264.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2016	10,002.22	10,002.22	10,002.22	10,002.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2016	243.95	243.95	243.95	243.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/13/2016	257.40	257.40	257.40	257.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/12/2016	764.89	764.89	764.89	764.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2016	252.68	252.68	252.68	252.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/19/2016	276.46	276.46	276.46	276.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/22/2016	296.13	296.13	296.13	296.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/20/2016	1,122.96	1,122.96	1,122.96	1,122.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/21/2016	286.83	286.83	286.83	286.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/29/2016	314.87	314.87	314.87	314.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/28/2016	313.43	313.43	313.43	313.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/27/2016	308.28	308.28	308.28	308.28	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/26/2016	19,016.56	19,016.56	19,016.56	19,016.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/26/2016	903.87	903.87	903.87	903.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/25/2016	300.00	300.00	300.00	300.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/01/2016	325.67	325.67	325.67	325.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2016	27,905.54	27,905.54	27,905.54	27,905.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2016	323.98	323.98	323.98	323.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2016	18,602.88	18,602.88	18,602.88	18,602.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2016	333.34	333.34	333.34	333.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/03/2016	36,109.92	36,109.92	36,109.92	36,109.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/02/2016	996.25	996.25	996.25	996.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/03/2016	328.22	328.22	328.22	328.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2016	15,317.97	15,317.97	15,317.97	15,317.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2016	330.52	330.52	330.52	330.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2016	66,353.87	66,353.87	66,353.87	66,353.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2016	328.54	328.54	328.54	328.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/10/2016	322.84	322.84	322.84	322.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2016	20,995.83	20,995.83	20,995.83	20,995.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2016	975.30	975.30	975.30	975.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2016	322.83	322.83	322.83	322.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2016	10,727.48	10,727.48	10,727.48	10,727.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/18/2016	328.97	328.97	328.97	328.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/19/2016	331.22	331.22	331.22	331.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/17/2016	1,316.99	1,316.99	1,316.99	1,316.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/16/2016	355.71	355.71	355.71	355.71	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/26/2016	328.13	328.13	328.13	328.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2016	14,194.50	14,194.50	14,194.50	14,194.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2016	356.31	356.31	356.31	356.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/24/2016	353.43	353.43	353.43	353.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/23/2016	3,018.75	3,018.75	3,018.75	3,018.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/23/2016	1,016.26	1,016.26	1,016.26	1,016.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2016	335.37	335.37	335.37	335.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/29/2016	318.68	318.68	318.68	318.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2016	1,071.68	1,071.68	1,071.68	1,071.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/29/2016	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/29/2016	1,350.00	1,350.00	1,350.00	1,350.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/04/2016	304.55	304.55	304.55	304.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/03/2016	298.30	298.30	298.30	298.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/02/2016	210.52	210.52	210.52	210.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2016	297.71	297.71	297.71	297.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2016	295.35	295.35	295.35	295.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/09/2016	299.87	299.87	299.87	299.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/08/2016	14,798.25	14,798.25	14,798.25	14,798.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/08/2016	921.68	921.68	921.68	921.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/07/2016	303.67	303.67	303.67	303.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2016	293.07	293.07	293.07	293.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2016	4,825.59	4,825.59	4,825.59	4,825.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2016	311.54	311.54	311.54	311.54	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			03/17/2016	308.86	308.86	308.86	308.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2016	86,121.65	86,121.65	86,121.65	86,121.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2016	324.00	324.00	324.00	324.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2016	7,806.25	7,806.25	7,806.25	7,806.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2016	875.58	875.58	875.58	875.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2016	39,826.05	39,826.05	39,826.05	39,826.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/21/2016	77,161.43	77,161.43	77,161.43	77,161.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2016	921.83	921.83	921.83	921.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2016	310.50	310.50	310.50	310.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/23/2016	298.95	298.95	298.95	298.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2016	91,729.77	91,729.77	91,729.77	91,729.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/21/2016	312.39	312.39	312.39	312.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/29/2016	1,251.44	1,251.44	1,251.44	1,251.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2016	351.58	351.58	351.58	351.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2016	10,506.25	10,506.25	10,506.25	10,506.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2016	313.02	313.02	313.02	313.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2016	303.71	303.71	303.71	303.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/30/2016	323.82	323.82	323.82	323.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2016	304.22	304.22	304.22	304.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2016	333.76	333.76	333.76	333.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2016	964.01	964.01	964.01	964.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2016	36,078.66	36,078.66	36,078.66	36,078.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/06/2016	310.22	310.22	310.22	310.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/06/2016	35,824.64	35,824.64	35,824.64	35,824.64	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			04/07/2016	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2016	31,578.87	31,578.87	31,578.87	31,578.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2016	308.17	308.17	308.17	308.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2016	301.04	301.04	301.04	301.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2016	4,531.25	4,531.25	4,531.25	4,531.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2016	333.93	333.93	333.93	333.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/14/2016	336.66	336.66	336.66	336.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/13/2016	333.16	333.16	333.16	333.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2016	928.92	928.92	928.92	928.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2016	495.13	495.13	495.13	495.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2016	4,250.00	4,250.00	4,250.00	4,250.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2016	23,931.09	23,931.09	23,931.09	23,931.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/20/2016	41,460.93	41,460.93	41,460.93	41,460.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/20/2016	349.91	349.91	349.91	349.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/19/2016	894.78	894.78	894.78	894.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/18/2016	349.59	349.59	349.59	349.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2016	353.26	353.26	353.26	353.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2016	12,083.48	12,083.48	12,083.48	12,083.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/25/2016	51,499.06	51,499.06	51,499.06	51,499.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2016	361.62	361.62	361.62	361.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2016	112,844.19	112,844.19	112,844.19	112,844.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2016	373.84	373.84	373.84	373.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2016	1,097.78	1,097.78	1,097.78	1,097.78	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/25/2016	355.94	355.94	355.94	355.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2016	358.85	358.85	358.85	358.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2016	65,456.56	65,456.56	65,456.56	65,456.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2016	46,994.08	46,994.08	46,994.08	46,994.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2016	347.07	347.07	347.07	347.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2016	347.21	347.21	347.21	347.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2016	266.71	266.71	266.71	266.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2016	346.95	346.95	346.95	346.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2016	1,047.81	1,047.81	1,047.81	1,047.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2016	347.92	347.92	347.92	347.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2016	3,847.50	3,847.50	3,847.50	3,847.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2016	372.94	372.94	372.94	372.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/11/2016	353.85	353.85	353.85	353.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2016	1,117.10	1,117.10	1,117.10	1,117.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2016	351.87	351.87	351.87	351.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2016	349.42	349.42	349.42	349.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2016	377.93	377.93	377.93	377.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/18/2016	375.10	375.10	375.10	375.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2016	56,270.35	56,270.35	56,270.35	56,270.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2016	1,122.16	1,122.16	1,122.16	1,122.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2016	39,972.39	39,972.39	39,972.39	39,972.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2016	377.54	377.54	377.54	377.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2016	364.24	364.24	364.24	364.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/27/2016	356.19	356.19	356.19	356.19	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/26/2016	570.21	570.21	570.21	570.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2016	359.50	359.50	359.50	359.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/25/2016	355.46	355.46	355.46	355.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2016	22,155.38	22,155.38	22,155.38	22,155.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2016	1,070.34	1,070.34	1,070.34	1,070.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2016	180.49	180.49	180.49	180.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2016	355.50	355.50	355.50	355.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2016	358.35	358.35	358.35	358.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2016	91,491.21	91,491.21	91,491.21	91,491.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2016	368.09	368.09	368.09	368.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2016	327.47	327.47	327.47	327.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2016	1,423.60	1,423.60	1,423.60	1,423.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2016	84,172.23	84,172.23	84,172.23	84,172.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2016	87,845.72	87,845.72	87,845.72	87,845.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2016	1,019.46	1,019.46	1,019.46	1,019.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2016	7.66	7.66	7.66	7.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2016	339.91	339.91	339.91	339.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2016	343.89	343.89	343.89	343.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2016	368.35	368.35	368.35	368.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2016	23,592.50	23,592.50	23,592.50	23,592.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2016	4,553.96	4,553.96	4,553.96	4,553.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2016	330.87	330.87	330.87	330.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2016	1,211.01	1,211.01	1,211.01	1,211.01	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/16/2016	337.36	337.36	337.36	337.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2016	334.25	334.25	334.25	334.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/15/2016	329.92	329.92	329.92	329.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2016	7,475.00	7,475.00	7,475.00	7,475.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2016	1,005.68	1,005.68	1,005.68	1,005.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2016	336.87	336.87	336.87	336.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2016	330.58	330.58	330.58	330.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2016	322.45	322.45	322.45	322.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2016	26,280.62	26,280.62	26,280.62	26,280.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2016	961.07	961.07	961.07	961.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2016	327.23	327.23	327.23	327.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2016	321.46	321.46	321.46	321.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2016	111,791.60	111,791.60	111,791.60	111,791.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2016	345.30	345.30	345.30	345.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2016	1,035.41	1,035.41	1,035.41	1,035.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2016	68,908.49	68,908.49	68,908.49	68,908.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/29/2016	343.76	343.76	343.76	343.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2016	329.42	329.42	329.42	329.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2016	348.86	348.86	348.86	348.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2016	320.31	320.31	320.31	320.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2016	1,290.42	1,290.42	1,290.42	1,290.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2016	19,442.44	19,442.44	19,442.44	19,442.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2016	307.82	307.82	307.82	307.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2016	320.79	320.79	320.79	320.79	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/11/2016	344.69	344.69	344.69	344.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2016	71,246.93	71,246.93	71,246.93	71,246.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2016	949.72	949.72	949.72	949.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2016	318.59	318.59	318.59	318.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2016	109,468.43	109,468.43	109,468.43	109,468.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2016	322.02	322.02	322.02	322.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2016	16,299.09	16,299.09	16,299.09	16,299.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2016	316.35	316.35	316.35	316.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2016	83,068.67	83,068.67	83,068.67	83,068.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2016	84,285.54	84,285.54	84,285.54	84,285.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2016	297.61	297.61	297.61	297.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2016	310.13	310.13	310.13	310.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2016	970.55	970.55	970.55	970.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2016	320.09	320.09	320.09	320.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2016	319.36	319.36	319.36	319.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2016	344.27	344.27	344.27	344.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2016	970.29	970.29	970.29	970.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2016	35,836.18	35,836.18	35,836.18	35,836.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/27/2016	310.97	310.97	310.97	310.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2016	314.10	314.10	314.10	314.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2016	364.30	364.30	364.30	364.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2016	314.98	314.98	314.98	314.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2016	1,050.78	1,050.78	1,050.78	1,050.78	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/03/2016	70,999.86	70,999.86	70,999.86	70,999.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2016	312.55	312.55	312.55	312.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2016	309.58	309.58	309.58	309.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2016	1,925.00	1,925.00	1,925.00	1,925.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2016	372.20	372.20	372.20	372.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2016	311.13	311.13	311.13	311.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2016	312.41	312.41	312.41	312.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2016	110,000.00	110,000.00	110,000.00	110,000.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2016	937.93	937.93	937.93	937.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2016	308.69	308.69	308.69	308.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2016	321.11	321.11	321.11	321.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2016	5,775.00	5,775.00	5,775.00	5,775.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2016	314.99	314.99	314.99	314.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2016	946.89	946.89	946.89	946.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2016	110,492.42	110,492.42	110,492.42	110,492.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2016	324.48	324.48	324.48	324.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2016	329.95	329.95	329.95	329.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2016	324.20	324.20	324.20	324.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2016	319.92	319.92	319.92	319.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2016	326.23	326.23	326.23	326.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2016	982.34	982.34	982.34	982.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2016	1,650.00	1,650.00	1,650.00	1,650.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2016	323.16	323.16	323.16	323.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2016	324.85	324.85	324.85	324.85	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/26/2016	6,470.12	6,470.12	6,470.12	6,470.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/02/2016	291.73	291.73	291.73	291.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/01/2016	320.72	320.72	320.72	320.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2016	329.78	329.78	329.78	329.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2016	989.04	989.04	989.04	989.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2016	9,764.32	9,764.32	9,764.32	9,764.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2016	325.92	325.92	325.92	325.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2016	283.56	283.56	283.56	283.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2016	298.23	298.23	298.23	298.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2016	292.67	292.67	292.67	292.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/07/2016	1,172.61	1,172.61	1,172.61	1,172.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2016	870.52	870.52	870.52	870.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2016	78,370.70	78,370.70	78,370.70	78,370.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2016	303.34	303.34	303.34	303.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2016	5,125.00	5,125.00	5,125.00	5,125.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2016	332.02	332.02	332.02	332.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2016	291.23	291.23	291.23	291.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2016	297.91	297.91	297.91	297.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2016	312.05	312.05	312.05	312.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2016	310.90	310.90	310.90	310.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2016	945.01	945.01	945.01	945.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2016	20,285.18	20,285.18	20,285.18	20,285.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2016	313.24	313.24	313.24	313.24	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			09/21/2016	308.57	308.57	308.57	308.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2016	307.75	307.75	307.75	307.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2016	920.17	920.17	920.17	920.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2016	308.25	308.25	308.25	308.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2016	333.03	333.03	333.03	333.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2016	327.46	327.46	327.46	327.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2016	4,259.37	4,259.37	4,259.37	4,259.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2016	4,426.00	4,426.00	4,426.00	4,426.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2016	336.27	336.27	336.27	336.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2016	59,447.48	59,447.48	59,447.48	59,447.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2016	332.75	332.75	332.75	332.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2016	385.81	385.81	385.81	385.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2016	1,068.95	1,068.95	1,068.95	1,068.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2016	341.04	341.04	341.04	341.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2016	333.03	333.03	333.03	333.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2016	999.11	999.11	999.11	999.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2016	332.70	332.70	332.70	332.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2016	1,674.65	1,674.65	1,674.65	1,674.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2016	335.74	335.74	335.74	335.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2016	39,720.38	39,720.38	39,720.38	39,720.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2016	341.32	341.32	341.32	341.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2016	996.30	996.30	996.30	996.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2016	60,630.41	60,630.41	60,630.41	60,630.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2016	334.48	334.48	334.48	334.48	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			10/20/2016	324.88	324.88	324.88	324.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2016	336.98	336.98	336.98	336.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2016	332.94	332.94	332.94	332.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2016	274.91	274.91	274.91	274.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2016	327.50	327.50	327.50	327.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2016	990.95	990.95	990.95	990.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2016	266.38	266.38	266.38	266.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2016	270.57	270.57	270.57	270.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2016	30,374.80	30,374.80	30,374.80	30,374.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2016	854.04	854.04	854.04	854.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2016	253.72	253.72	253.72	253.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2016	274.26	274.26	274.26	274.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2016	60,897.42	60,897.42	60,897.42	60,897.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2016	264.34	264.34	264.34	264.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2016	2,448.49	2,448.49	2,448.49	2,448.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2016	283.12	283.12	283.12	283.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2016	251.93	251.93	251.93	251.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2016	262.51	262.51	262.51	262.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2016	14,806.31	14,806.31	14,806.31	14,806.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2016	781.57	781.57	781.57	781.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2016	78,630.77	78,630.77	78,630.77	78,630.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2016	6,000.01	6,000.01	6,000.01	6,000.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2016	245.73	245.73	245.73	245.73	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			11/09/2016	255.55	255.55	255.55	255.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2016	245.72	245.72	245.72	245.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2016	736.56	736.56	736.56	736.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2016	19,313.76	19,313.76	19,313.76	19,313.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2016	251.57	251.57	251.57	251.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2016	246.87	246.87	246.87	246.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2016	32,426.34	32,426.34	32,426.34	32,426.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2016	231.70	231.70	231.70	231.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2016	677.93	677.93	677.93	677.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2016	286.50	286.50	286.50	286.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/23/2016	230.52	230.52	230.52	230.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2016	11,597.32	11,597.32	11,597.32	11,597.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/23/2016	8,030.00	8,030.00	8,030.00	8,030.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2016	14,170.00	14,170.00	14,170.00	14,170.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2016	238.21	238.21	238.21	238.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/28/2016	476.08	476.08	476.08	476.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2016	710.92	710.92	710.92	710.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2016	9,062.50	9,062.50	9,062.50	9,062.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2016	245.50	245.50	245.50	245.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2016	185.62	185.62	185.62	185.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2016	241.32	241.32	241.32	241.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2016	185.36	185.36	185.36	185.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2016	89,377.75	89,377.75	89,377.75	89,377.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2016	555.54	555.54	555.54	555.54	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			12/06/2016	218,780.31	218,780.31	218,780.31	218,780.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2016	191.25	191.25	191.25	191.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2016	51,440.73	51,440.73	51,440.73	51,440.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2016	182.84	182.84	182.84	182.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2016	1,668.74	1,668.74	1,668.74	1,668.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2016	184.37	184.37	184.37	184.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2016	716,193.04	716,193.04	716,193.04	716,193.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2016	227.92	227.92	227.92	227.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2016	232.32	232.32	232.32	232.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2016	529,676.47	529,676.47	529,676.47	529,676.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2016	565.17	565.17	565.17	565.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2016	235.19	235.19	235.19	235.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2016	184.65	184.65	184.65	184.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2016	258.35	258.35	258.35	258.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2016	136,352.21	136,352.21	136,352.21	136,352.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2016	252.53	252.53	252.53	252.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2016	753.92	753.92	753.92	753.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2016	27,574.64	27,574.64	27,574.64	27,574.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2016	263.27	263.27	263.27	263.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2016	263.88	263.88	263.88	263.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2016	76,353.36	76,353.36	76,353.36	76,353.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2016	885,604.56	885,604.56	885,604.56	885,604.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2016	262.72	262.72	262.72	262.72	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			12/27/2016	924.16	924.16	924.16	924.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2016	1,052.78	1,052.78	1,052.78	1,052.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2016	1,061.44	1,061.44	1,061.44	1,061.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2016	264.86	264.86	264.86	264.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2016	1,820.00	1,820.00	1,820.00	1,820.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	257.18	257.18	257.18	257.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	405.00	405.00	405.00	405.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	5,460.00	5,460.00	5,460.00	5,460.00	0.00	0.00
	Totals for Cusip				12,951,029.15	12,951,029.15	12,951,029.15	12,951,029.15	0.00	0.00
	Totals for MMIP Investment				12,951,029.15	12,951,029.15	12,951,029.15	12,951,029.15	0.00	0.00
	Municipals									
01026CAC5	ALABAMA ECON SETTLEMENT AUTH B	3.16%	09/15/2025	12/02/2016	100,000.00	100,000.00	100,000.00	100,865.00	865.00	0.00
	Totals for Cusip				100,000.00	100,000.00	100,000.00	100,865.00	865.00	0.00
072024NU2	BAY AREA TOLL AUTH CALIF TOLL	6.92%	04/01/2040	06/24/2010	205,000.00	205,000.00	270,595.90	277,813.95	7,218.05	0.00
	Totals for Cusip				205,000.00	205,000.00	270,595.90	277,813.95	7,218.05	0.00
13063BFS6	CALIFORNIA ST BUILD AMERICA BN	6.65%	03/01/2022	03/25/2010	295,000.00	300,200.85	354,917.45	349,058.75	0.00	(5,858.70)
13063BFS6	CALIFORNIA ST BUILD AMERICA BN	6.65%	03/01/2022	03/26/2010	45,000.00	46,204.20	54,139.95	53,246.25	0.00	(893.70)
	Totals for Cusip				340,000.00	346,405.05	409,057.40	402,305.00	0.00	(6,752.40)
207758KM4	CONNECTICUT ST SPL TAX	5.46%	11/01/2030	10/28/2010	170,000.00	170,000.00	193,866.30	198,133.30	4,267.00	0.00
	Totals for Cusip				170,000.00	170,000.00	193,866.30	198,133.30	4,267.00	0.00
254845GQ7	DISTRICT COLUMBIA WTR & SWR	5.52%	10/01/2044	10/20/2010	130,000.00	130,000.00	152,587.50	157,823.90	5,236.40	0.00
	Totals for Cusip				130,000.00	130,000.00	152,587.50	157,823.90	5,236.40	0.00
254845JZ4	DISTRICT COLUMBIA WTR & SWR	4.81%	10/01/2114	07/11/2014	85,000.00	85,000.00	84,164.45	85,999.60	1,835.15	0.00
	Totals for Cusip				85,000.00	85,000.00	84,164.45	85,999.60	1,835.15	0.00

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544646XY3	LOS ANGELES CALIF UNI SCH DIST	5.76%	07/01/2029	10/02/2009	315,000.00	317,872.80	375,341.40	377,593.65	2,252.25	0.00
	Totals for Cusip				315,000.00	317,872.80	375,341.40	377,593.65	2,252.25	0.00
57604P5P5	MASSACHUSETTS ST WTR POLLUTN A	5.19%	08/01/2040	06/30/2010	215,000.00	215,000.00	252,003.65	244,235.70	0.00	(7,767.95)
	Totals for Cusip				215,000.00	215,000.00	252,003.65	244,235.70	0.00	(7,767.95)
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/08/2010	80,000.00	80,000.00	109,956.80	111,932.00	1,975.20	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/16/2010	120,000.00	122,020.80	164,935.20	167,898.00	2,962.80	0.00
	Totals for Cusip				200,000.00	202,020.80	274,892.00	279,830.00	4,938.00	0.00
64971MT44	NEW YORK N Y CITY TRANSITIONAL	5.27%	05/01/2027	05/19/2010	465,000.00	465,000.00	525,603.45	539,790.60	14,187.15	0.00
	Totals for Cusip				465,000.00	465,000.00	525,603.45	539,790.60	14,187.15	0.00
64971MZG0	NEW YORK N Y CITY TRANSITIONAL	5.77%	08/01/2036	10/16/2009	265,000.00	265,000.00	324,625.00	325,854.60	1,229.60	0.00
	Totals for Cusip				265,000.00	265,000.00	324,625.00	325,854.60	1,229.60	0.00
73358WAJ3	PORT AUTH NY AND NJ	6.04%	12/01/2029	06/17/2009	60,000.00	60,000.00	72,671.40	75,076.20	2,404.80	0.00
	Totals for Cusip				60,000.00	60,000.00	72,671.40	75,076.20	2,404.80	0.00
796253ZZ1	SAN ANTONIO TX ELEC & GAS	4.43%	02/01/2042	03/20/2012	105,000.00	105,000.00	109,646.25	112,071.75	2,425.50	0.00
	Totals for Cusip				105,000.00	105,000.00	109,646.25	112,071.75	2,425.50	0.00
	Totals for Municipals				2,655,000.00	2,666,298.65	3,145,054.70	3,177,393.25	46,858.90	(14,520.35)
	US Govt Bonds									
912803EC3	US TREASURY STRIP	0.00%	05/15/2043	09/10/2015	440,000.00	186,120.00	187,540.32	192,255.36	4,715.04	0.00
	Totals for Cusip				440,000.00	186,120.00	187,540.32	192,255.36	4,715.04	0.00
912803EL3	US TREASURY STRIP	0.00%	02/15/2045	06/16/2016	380,000.00	184,984.00	184,984.00	156,904.28	0.00	(28,079.72)
	Totals for Cusip				380,000.00	184,984.00	184,984.00	156,904.28	0.00	(28,079.72)
912810EK0	US TREASURY BOND	8.12%	08/15/2021	12/08/2016	145,000.00	185,924.13	185,924.13	184,665.48	0.00	(1,258.65)
	Totals for Cusip				145,000.00	185,924.13	185,924.13	184,665.48	0.00	(1,258.65)

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912810QL5	US TREASURY BOND	4.25%	11/15/2040	11/04/2016	200,000.00	264,531.25	264,531.25	242,812.40	0.00	(21,718.85)
Totals for Cusip					200,000.00	264,531.25	264,531.25	242,812.40	0.00	(21,718.85)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	09/08/2016	45,000.00	44,275.78	44,275.78	37,836.90	0.00	(6,438.88)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	11/14/2016	10,000.00	8,463.34	8,463.34	8,408.20	0.00	(55.14)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	11/14/2016	10,000.00	8,467.60	8,467.60	8,408.20	0.00	(59.40)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/19/2016	90,000.00	74,587.50	74,587.50	75,673.80	1,086.30	0.00
Totals for Cusip					155,000.00	135,794.22	135,794.22	130,327.10	1,086.30	(6,553.42)
912828A34	US TREASURY NOTE	1.25%	11/30/2018	09/15/2014	1,705,000.00	1,680,357.42	1,702,135.60	1,707,463.73	5,328.13	0.00
Totals for Cusip					1,705,000.00	1,680,357.42	1,702,135.60	1,707,463.73	5,328.13	0.00
912828A75	US TREASURY NOTE	1.50%	12/31/2018	03/31/2015	780,000.00	789,508.20	783,534.18	784,539.60	1,005.42	0.00
912828A75	US TREASURY NOTE	1.50%	12/31/2018	05/05/2015	1,000,000.00	1,009,760.00	1,004,531.00	1,005,820.00	1,289.00	0.00
912828A75	US TREASURY NOTE	1.50%	12/31/2018	05/06/2015	1,110,000.00	1,119,790.20	1,115,029.41	1,116,460.20	1,430.79	0.00
912828A75	US TREASURY NOTE	1.50%	12/31/2018	12/02/2015	1,840,000.00	1,854,131.20	1,848,337.04	1,850,708.80	2,371.76	0.00
Totals for Cusip					4,730,000.00	4,773,189.60	4,751,431.63	4,757,528.60	6,096.97	0.00
912828B74	US TREASURY NOTE	0.62%	02/15/2017	04/22/2015	175,000.00	175,287.11	174,555.68	175,041.65	485.97	0.00
912828B74	US TREASURY NOTE	0.62%	02/15/2017	04/24/2015	90,000.00	90,198.68	89,771.49	90,021.42	249.93	0.00
912828B74	US TREASURY NOTE	0.62%	02/15/2017	06/15/2015	605,000.00	605,118.16	603,463.91	605,143.99	1,680.08	0.00
Totals for Cusip					870,000.00	870,603.95	867,791.08	870,207.06	2,415.98	0.00
912828F21	US TREASURY NOTE	2.12%	09/30/2021	09/22/2016	300,000.00	312,965.74	312,965.74	302,660.10	0.00	(10,305.64)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	10/24/2016	5,800,000.00	6,023,390.63	6,023,390.63	5,851,428.60	0.00	(171,962.03)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	10/27/2016	1,420,000.00	1,471,197.66	1,471,197.66	1,432,591.14	0.00	(38,606.52)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	11/23/2016	1,200,000.00	1,215,609.38	1,215,609.38	1,210,640.40	0.00	(4,968.98)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	11/30/2016	1,500,000.00	1,517,929.69	1,517,929.69	1,513,300.50	0.00	(4,629.19)
Totals for Cusip					10,220,000.00	10,541,093.10	10,541,093.10	10,310,620.74	0.00	(230,472.36)

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912828G79	US TREASURY NOTE	1.00%	12/15/2017	04/15/2015	335,000.00	337,224.61	334,542.06	335,353.43	811.37	0.00
	Totals for Cusip				335,000.00	337,224.61	334,542.06	335,353.43	811.37	0.00
912828G87	US TREASURY NOTE	2.12%	12/31/2021	07/31/2015	925,000.00	939,850.59	933,165.90	932,913.38	0.00	(252.52)
	Totals for Cusip				925,000.00	939,850.59	933,165.90	932,913.38	0.00	(252.52)
912828J27	US TREASURY SEC	2.00%	02/15/2025	04/29/2016	1,220,000.00	1,243,303.91	1,243,303.91	1,187,402.82	0.00	(55,901.09)
912828J27	US TREASURY SEC	2.00%	02/15/2025	05/03/2016	270,000.00	275,864.06	275,864.06	262,785.87	0.00	(13,078.19)
912828J27	US TREASURY SEC	2.00%	02/15/2025	09/21/2016	500,000.00	514,296.88	514,296.88	486,640.50	0.00	(27,656.38)
	Totals for Cusip				1,990,000.00	2,033,464.85	2,033,464.85	1,936,829.19	0.00	(96,635.66)
912828J35	US TREASURY NOTE	0.50%	02/28/2017	02/25/2015	3,870,000.00	3,862,743.75	3,854,430.99	3,870,356.04	15,925.05	0.00
912828J35	US TREASURY NOTE	0.50%	02/28/2017	02/25/2015	4,445,000.00	4,436,665.63	4,427,117.76	4,445,408.94	18,291.18	0.00
912828J35	US TREASURY NOTE	0.50%	02/28/2017	02/25/2015	3,870,000.00	3,862,743.75	3,854,430.99	3,870,356.04	15,925.05	0.00
912828J35	US TREASURY NOTE	0.50%	02/28/2017	03/02/2015	1,440,000.00	1,436,175.00	1,434,206.88	1,440,132.48	5,925.60	0.00
912828J35	US TREASURY NOTE	0.50%	02/28/2017	04/01/2015	1,110,000.00	1,109,523.05	1,105,534.47	1,110,102.12	4,567.65	0.00
	Totals for Cusip				14,735,000.00	14,707,851.18	14,675,721.09	14,736,355.62	60,634.53	0.00
912828J76	US TREASURY NOTE	1.75%	03/31/2022	11/12/2015	1,435,000.00	1,410,998.02	1,412,913.92	1,415,885.80	2,971.88	0.00
912828J76	US TREASURY NOTE	1.75%	03/31/2022	11/17/2015	180,000.00	177,363.28	177,229.62	177,602.40	372.78	0.00
912828J76	US TREASURY NOTE	1.75%	03/31/2022	11/18/2015	220,000.00	216,780.56	216,613.98	217,069.60	455.62	0.00
	Totals for Cusip				1,835,000.00	1,805,141.86	1,806,757.52	1,810,557.80	3,800.28	0.00
912828K82	US TREASURY NOTE	1.00%	08/15/2018	09/26/2016	585,000.00	587,582.23	587,582.23	584,223.12	0.00	(3,359.11)
	Totals for Cusip				585,000.00	587,582.23	587,582.23	584,223.12	0.00	(3,359.11)
912828L40	US TREASURY NOTE	1.00%	09/15/2018	10/20/2016	200,000.00	200,546.88	200,546.88	199,578.20	0.00	(968.68)
	Totals for Cusip				200,000.00	200,546.88	200,546.88	199,578.20	0.00	(968.68)
912828M56	US TREASURY NOTE	2.25%	11/15/2025	12/08/2016	130,000.00	128,537.50	128,537.50	128,334.44	0.00	(203.06)

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Totals for Cusip					130,000.00	128,537.50	128,537.50	128,334.44	0.00	(203.06)
912828M72	US TREASURY NOTE	0.88%	11/30/2017	04/06/2016	2,550,000.00	2,556,275.39	2,556,275.39	2,550,198.90	0.00	(6,076.49)
Totals for Cusip					2,550,000.00	2,556,275.39	2,556,275.39	2,550,198.90	0.00	(6,076.49)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	12/02/2015	210,000.00	210,000.00	208,851.51	208,580.82	0.00	(270.69)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	11/30/2015	1,365,000.00	1,365,000.00	1,357,534.82	1,355,775.33	0.00	(1,759.49)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	05/03/2016	1,300,000.00	1,338,949.22	1,338,949.22	1,291,214.60	0.00	(47,734.62)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	05/31/2016	1,860,000.00	1,904,538.28	1,904,538.28	1,847,430.12	0.00	(57,108.16)
Totals for Cusip					4,735,000.00	4,818,487.50	4,809,873.83	4,703,000.87	0.00	(106,872.96)
912828N30	US TREASURY NOTE	2.12%	12/31/2022	06/30/2016	1,585,000.00	1,671,122.46	1,671,122.46	1,584,133.01	0.00	(86,989.45)
912828N30	US TREASURY NOTE	2.12%	12/31/2022	07/29/2016	1,800,000.00	1,897,804.69	1,897,804.69	1,799,015.40	0.00	(98,789.29)
Totals for Cusip					3,385,000.00	3,568,927.15	3,568,927.15	3,383,148.41	0.00	(185,778.74)
912828PC8	US TREASURY NOTE	2.62%	11/15/2020	05/05/2016	2,715,000.00	2,889,990.23	2,889,990.23	2,806,207.71	0.00	(83,782.52)
Totals for Cusip					2,715,000.00	2,889,990.23	2,889,990.23	2,806,207.71	0.00	(83,782.52)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	07/21/2016	1,210,000.00	1,223,031.70	1,223,031.70	1,186,982.17	0.00	(36,049.53)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	09/01/2016	1,350,000.00	1,362,508.32	1,362,508.32	1,324,318.95	0.00	(38,189.37)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	09/01/2016	1,355,000.00	1,367,448.93	1,367,448.93	1,329,223.84	0.00	(38,225.09)
Totals for Cusip					3,915,000.00	3,952,988.95	3,952,988.95	3,840,524.96	0.00	(112,463.99)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	04/29/2016	2,745,000.00	2,745,000.00	2,745,000.00	2,654,931.06	0.00	(90,068.94)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	04/29/2016	1,525,000.00	1,525,000.00	1,525,000.00	1,474,961.70	0.00	(50,038.30)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	04/29/2016	2,080,000.00	2,080,000.00	2,080,000.00	2,011,751.04	0.00	(68,248.96)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	08/31/2016	1,800,000.00	1,824,328.13	1,824,328.13	1,740,938.40	0.00	(83,389.73)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	10/31/2016	1,800,000.00	1,805,554.69	1,805,554.69	1,740,938.40	0.00	(64,616.29)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	11/30/2016	1,500,000.00	1,455,175.78	1,455,175.78	1,450,782.00	0.00	(4,393.78)
Totals for Cusip					11,450,000.00	11,435,058.60	11,435,058.60	11,074,302.60	0.00	(360,756.00)

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912828SM3	US TREASURY NOTE	1.00%	03/31/2017	03/05/2015	340,000.00	342,058.70	340,531.08	340,420.92	0.00	(110.16)
912828SM3	US TREASURY NOTE	1.00%	03/31/2017	04/10/2015	10,000.00	10,084.38	10,015.62	10,012.38	0.00	(3.24)
	Totals for Cusip				350,000.00	352,143.08	350,546.70	350,433.30	0.00	(113.40)
912828T83	US TREASURY NOTE	0.75%	10/31/2018	12/09/2016	525,000.00	521,472.66	521,472.66	521,226.30	0.00	(246.36)
	Totals for Cusip				525,000.00	521,472.66	521,472.66	521,226.30	0.00	(246.36)
912828TW0	US TREASURY NOTE	0.75%	10/31/2017	12/22/2015	350,000.00	348,374.55	348,140.80	349,685.70	1,544.90	0.00
	Totals for Cusip				350,000.00	348,374.55	348,140.80	349,685.70	1,544.90	0.00
912828U24	US TREASURY NOTE	2.00%	11/15/2026	11/23/2016	375,000.00	362,519.53	362,519.53	360,805.50	0.00	(1,714.03)
912828U24	US TREASURY NOTE	2.00%	11/15/2026	11/30/2016	135,000.00	130,781.25	130,781.25	129,889.98	0.00	(891.27)
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/19/2016	165,000.00	157,110.94	157,110.94	158,754.42	1,643.48	0.00
	Totals for Cusip				675,000.00	650,411.72	650,411.72	649,449.90	1,643.48	(2,605.30)
912828U65	US TREASURY NOTE	1.75%	11/30/2021	11/29/2016	290,000.00	288,957.81	288,957.81	287,836.31	0.00	(1,121.50)
912828U65	US TREASURY NOTE	1.75%	11/30/2021	11/28/2016	130,000.00	129,675.00	129,675.00	129,030.07	0.00	(644.93)
912828U65	US TREASURY NOTE	1.75%	11/30/2021	11/28/2016	161,000.00	160,617.57	160,617.57	159,798.78	0.00	(818.79)
	Totals for Cusip				581,000.00	579,250.38	579,250.38	576,665.16	0.00	(2,585.22)
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/13/2016	175,000.00	174,671.88	174,671.88	174,582.98	0.00	(88.90)
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/13/2016	400,000.00	399,250.00	399,250.00	399,046.80	0.00	(203.20)
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/19/2016	470,000.00	466,475.00	466,475.00	468,879.99	2,404.99	0.00
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/19/2016	1,050,000.00	1,042,125.00	1,042,125.00	1,047,497.85	5,372.85	0.00
	Totals for Cusip				2,095,000.00	2,082,521.88	2,082,521.88	2,090,007.62	7,777.84	(292.10)
912828UF5	US TREASURY NOTE	1.12%	12/31/2019	08/20/2015	910,000.00	899,598.70	892,724.56	901,148.43	8,423.87	0.00
	Totals for Cusip				910,000.00	899,598.70	892,724.56	901,148.43	8,423.87	0.00
912828UZ1	US TREASURY NOTE	0.62%	04/30/2018	06/11/2014	660,000.00	642,975.32	651,517.68	656,777.22	5,259.54	0.00

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912828UZ1	US TREASURY NOTE	0.62%	04/30/2018	12/13/2016	2,265,000.00	2,251,056.50	2,251,056.50	2,253,940.01	2,883.51	0.00
	Totals for Cusip				2,925,000.00	2,894,031.82	2,902,574.18	2,910,717.23	8,143.05	0.00
912828VE3	US TREASURY NOTE	1.75%	05/15/2023	09/30/2016	1,850,000.00	1,891,986.33	1,891,986.33	1,801,870.40	0.00	(90,115.93)
	Totals for Cusip				1,850,000.00	1,891,986.33	1,891,986.33	1,801,870.40	0.00	(90,115.93)
912828VE7	US TREASURY NOTE	1.00%	05/31/2018	04/06/2016	1,960,000.00	1,969,570.31	1,969,570.31	1,959,233.64	0.00	(10,336.67)
	Totals for Cusip				1,960,000.00	1,969,570.31	1,969,570.31	1,959,233.64	0.00	(10,336.67)
912828XB1	US TREASURY NOTE	2.12%	05/15/2025	03/31/2016	1,135,000.00	1,169,848.05	1,169,848.05	1,112,654.12	0.00	(57,193.93)
	Totals for Cusip				1,135,000.00	1,169,848.05	1,169,848.05	1,112,654.12	0.00	(57,193.93)
912828XG0	US TREASURY NOTE	2.12%	06/30/2022	02/24/2016	2,000,000.00	2,080,234.38	2,080,234.38	2,007,032.00	0.00	(73,202.38)
912828XG0	US TREASURY NOTE	2.12%	06/30/2022	12/12/2016	835,000.00	837,364.66	837,364.66	837,935.86	571.20	0.00
	Totals for Cusip				2,835,000.00	2,917,599.04	2,917,599.04	2,844,967.86	571.20	(73,202.38)
9128337T1	US TREASURY STRIP	0.00%	05/15/2033	12/28/2012	350,000.00	197,039.50	210,786.45	216,458.55	5,672.10	0.00
	Totals for Cusip				350,000.00	197,039.50	210,786.45	216,458.55	5,672.10	0.00
912833KQ2	US TREASURY STRIP	0.00%	02/15/2018	07/01/2014	10,225,000.00	9,791,460.00	9,983,137.85	10,108,363.43	125,225.58	0.00
	Totals for Cusip				10,225,000.00	9,791,460.00	9,983,137.85	10,108,363.43	125,225.58	0.00
912833KV1	US TREASURY STRIP	0.00%	05/15/2019	09/27/2011	1,435,000.00	1,260,504.00	1,364,010.55	1,390,457.60	26,447.05	0.00
	Totals for Cusip				1,435,000.00	1,260,504.00	1,364,010.55	1,390,457.60	26,447.05	0.00
912833LH1	US TREASURY STRIP	0.00%	05/15/2022	12/28/2012	1,160,000.00	989,340.80	1,010,551.40	1,034,910.24	24,358.84	0.00
	Totals for Cusip				1,160,000.00	989,340.80	1,010,551.40	1,034,910.24	24,358.84	0.00
912833LQ1	US TREASURY STRIP	0.00%	02/15/2024	06/26/2014	4,220,000.00	3,265,225.00	3,498,135.24	3,567,604.88	69,469.64	0.00
	Totals for Cusip				4,220,000.00	3,265,225.00	3,498,135.24	3,567,604.88	69,469.64	0.00
912833LW8	US TREASURY STRIP	0.00%	08/15/2025	03/27/2015	5,050,000.00	4,034,243.00	3,983,980.35	4,064,800.55	80,820.20	0.00
	Totals for Cusip				5,050,000.00	4,034,243.00	3,983,980.35	4,064,800.55	80,820.20	0.00
912833PA2	US TREASURY STRIP	0.00%	08/15/2026	12/17/2010	1,625,000.00	801,206.25	1,242,120.75	1,264,092.38	21,971.63	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year
WCT 82/84 Annuity Dedicated
 For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip				1,625,000.00	801,206.25	1,242,120.75	1,264,092.38	21,971.63	0.00
912833WQ9	US TREASURY STRIP	0.00%	05/15/2028	02/13/2013	3,000,000.00	1,913,010.00	2,155,779.00	2,197,458.00	41,679.00	0.00
	Totals for Cusip				3,000,000.00	1,913,010.00	2,155,779.00	2,197,458.00	41,679.00	0.00
	Totals for US Govt Bonds				111,586,000.00	107,313,362.26	108,459,805.71	107,486,518.67	508,636.98	(1,481,924.02)
	Totals for WCT 82/84 Annuity Dedicated				225,652,599.41	217,430,760.58	224,527,366.13	223,626,371.61	1,796,640.14	(2,697,634.66)

Less cash due to broker (731,731)
 Total 216,699,030
 222,894,641

Appendix IV

Schedule of Assets Held for Investment Purposes at End of Plan Year
2559 8217 EBIA 9FM
 For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Backed										
03065DAC1	AMERICREDIT AUTOMOBILE	1.25%	11/08/2019	08/02/2016	5,400,000.00	5,400,000.00	5,400,000.00	5,405,826.60	5,826.60	0.00
Totals for Cusip										
					5,400,000.00	5,400,000.00	5,400,000.00	5,405,826.60	5,826.60	0.00
04541GLH3	ASSET BACKED SEC CORP	1.49%	09/25/2034	12/22/2010	383,642.51	340,962.27	379,345.67	381,231.51	1,885.84	0.00
Totals for Cusip										
					383,642.51	340,962.27	379,345.67	381,231.51	1,885.84	0.00
04542BLX8	ASSET BACKED FUNDING	1.38%	12/25/2034	12/14/2010	193,552.51	176,616.66	192,704.13	193,489.88	785.75	0.00
Totals for Cusip										
					193,552.51	176,616.66	192,704.13	193,489.88	785.75	0.00
05377RBD5	AVIS BUDGET RENTAL CAR	1.92%	09/20/2019	02/05/2013	12,000,000.00	11,994,897.60	11,910,027.60	11,939,662.80	29,635.20	0.00
05377RBD5	AVIS BUDGET RENTAL CAR	1.92%	09/20/2019	12/17/2014	500,000.00	496,953.13	496,251.15	497,485.95	1,234.80	0.00
05377RBD5	AVIS BUDGET RENTAL CAR	1.92%	09/20/2019	12/17/2014	2,400,000.00	2,387,531.25	2,382,005.52	2,387,932.56	5,927.04	0.00
05377RBD5	AVIS BUDGET RENTAL CAR	1.92%	09/20/2019	12/17/2014	1,100,000.00	1,093,125.00	1,091,752.53	1,094,469.09	2,716.56	0.00
Totals for Cusip										
					16,000,000.00	15,972,506.98	15,880,036.80	15,919,550.40	39,513.60	0.00
05377RBX1	AVIS BUDGET RENTAL CAR	2.50%	07/20/2021	01/22/2015	9,800,000.00	9,798,119.38	9,677,642.10	9,725,441.60	47,799.50	0.00
Totals for Cusip										
					9,800,000.00	9,798,119.38	9,677,642.10	9,725,441.60	47,799.50	0.00
05377RCA0	AVIS BUDGET RENTAL CAR	2.63%	12/20/2021	05/20/2015	5,300,000.00	5,298,812.80	5,233,449.49	5,235,171.99	1,722.50	0.00
Totals for Cusip										
					5,300,000.00	5,298,812.80	5,233,449.49	5,235,171.99	1,722.50	0.00
12489WNN0	CREDIT BASED ASSET	3.77%	07/25/2035	09/23/2005	591,943.67	591,931.53	564,617.00	565,605.91	988.91	0.00
Totals for Cusip										
					591,943.67	591,931.53	564,617.00	565,605.91	988.91	0.00
126671Y83	COUNTRYWIDE ASSET	1.24%	04/25/2034	12/02/2010	144,097.73	112,396.23	129,866.77	133,281.71	3,414.94	0.00
126671Y83	COUNTRYWIDE ASSET	1.24%	04/25/2034	12/02/2010	167,555.50	130,693.29	151,007.87	154,978.73	3,970.86	0.00
Totals for Cusip										
					311,653.23	243,089.52	280,874.64	288,260.44	7,385.80	0.00
126673BA9	COUNTRYWIDE ASSET	1.96%	11/25/2034	03/23/2010	495,946.15	417,834.62	484,287.39	487,116.42	2,829.03	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year
2559 8217 EBIA 9FM
 For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
126673BA9	COUNTRYWIDE ASSET	1.96%	11/25/2034	07/29/2010	359,065.03	308,795.94	350,624.10	352,672.31	2,048.21	0.00
Totals for Cusip					855,011.18	726,630.56	834,911.49	839,788.73	4,877.24	0.00
126673BB7	COUNTRYWIDE ASSET	1.56%	11/25/2034	07/29/2010	121,105.58	104,468.14	117,319.57	118,276.43	956.86	0.00
Totals for Cusip					121,105.58	104,468.14	117,319.57	118,276.43	956.86	0.00
161542DN2	CHASE FUNDING LOAN	1.56%	05/25/2034	03/17/2010	1,563,052.88	1,297,333.91	1,533,431.46	1,508,763.05	0.00	(24,668.41)
Totals for Cusip					1,563,052.88	1,297,333.91	1,533,431.46	1,508,763.05	0.00	(24,668.41)
161546JS6	CHASE FUNDING MORTGAGE	1.21%	02/26/2035	06/11/2008	422,203.66	347,262.50	366,586.14	383,476.82	16,890.68	0.00
161546JS6	CHASE FUNDING MORTGAGE	1.21%	02/26/2035	09/26/2008	12,408.75	8,562.03	10,774.13	11,270.55	496.42	0.00
161546JS6	CHASE FUNDING MORTGAGE	1.21%	02/26/2035	09/23/2008	271,154.02	197,772.96	235,434.49	246,282.28	10,847.79	0.00
Totals for Cusip					705,766.43	553,597.49	612,794.76	641,029.65	28,234.89	0.00
17305EFA8	CITIBANK CREDIT CARD	1.05%	05/26/2020	05/29/2014	10,000,000.00	9,980,078.13	9,968,925.00	10,009,942.00	41,017.00	0.00
17305EFA8	CITIBANK CREDIT CARD	1.05%	05/26/2020	06/24/2014	2,180,000.00	2,176,934.38	2,173,225.65	2,182,167.36	8,941.71	0.00
Totals for Cusip					12,180,000.00	12,157,012.51	12,142,150.65	12,192,109.36	49,958.71	0.00
17305EFY6	CITIBANK CREDIT CARD	1.17%	12/07/2023	12/12/2016	11,000,000.00	11,000,000.00	11,000,000.00	11,005,156.80	5,156.80	0.00
Totals for Cusip					11,000,000.00	11,000,000.00	11,000,000.00	11,005,156.80	5,156.80	0.00
32027NZL8	FIRST FRANKLIN MTG LOAN	1.06%	01/25/2036	02/17/2006	4,950,723.26	4,950,723.26	4,806,798.32	4,838,653.24	31,854.92	0.00
Totals for Cusip					4,950,723.26	4,950,723.26	4,806,798.32	4,838,653.24	31,854.92	0.00
34530MAA7	FORD CREDIT AUTO OWNER	2.26%	11/15/2025	05/06/2014	4,900,000.00	4,898,777.45	4,939,526.83	4,941,826.40	2,299.57	0.00
Totals for Cusip					4,900,000.00	4,898,777.45	4,939,526.83	4,941,826.40	2,299.57	0.00
34530NAA5	FORD CREDIT AUTO OWNER	2.31%	04/15/2026	10/07/2014	8,700,000.00	8,696,807.97	8,685,716.34	8,772,760.71	87,044.37	0.00
Totals for Cusip					8,700,000.00	8,696,807.97	8,685,716.34	8,772,760.71	87,044.37	0.00
34530RAA6	FORD CREDIT AUTO OWNER	2.12%	07/15/2026	01/13/2015	2,900,000.00	2,898,966.73	2,863,423.75	2,905,710.39	42,286.64	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year
2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip				2,900,000.00	2,898,966.73	2,863,423.75	2,905,710.39	42,286.64	0.00
34530JAA9	FORD CREDIT AUTO OWNER	2.31%	08/15/2027	02/23/2016	5,400,000.00	5,398,533.90	5,389,515.36	5,389,515.36	0.00	(9,018.54)
	Totals for Cusip				5,400,000.00	5,398,533.90	5,389,515.36	5,389,515.36	0.00	(9,018.54)
36159LCR5	GE DEALER FLOORPLAN	1.24%	01/20/2020	06/16/2015	4,600,000.00	4,582,750.00	4,577,491.74	4,606,796.04	29,304.30	0.00
	Totals for Cusip				4,600,000.00	4,582,750.00	4,577,491.74	4,606,796.04	29,304.30	0.00
36228FXP6	GS MORTGAGE LOAN TRUST	2.00%	10/25/2033	08/04/2010	520,100.63	427,782.75	508,753.65	512,494.94	3,741.29	0.00
	Totals for Cusip				520,100.63	427,782.75	508,753.65	512,494.94	3,741.29	0.00
36242DAR4	GSAMP MORTGAGE LOAN	1.86%	09/25/2034	04/29/2010	38,277.61	32,248.89	37,409.19	38,022.11	612.92	0.00
	Totals for Cusip				38,277.61	32,248.89	37,409.19	38,022.11	612.92	0.00
40431MAJ5	HOUSEHOLD HOME EQUITY	1.04%	07/20/2036	07/22/2008	998,876.69	650,518.44	992,395.76	994,607.69	2,211.93	0.00
	Totals for Cusip				998,876.69	650,518.44	992,395.76	994,607.69	2,211.93	0.00
42806DAH2	HERTZ VEHICLE FINANCING	2.67%	09/25/2021	09/30/2015	6,400,000.00	6,398,208.64	6,319,788.16	6,297,980.80	0.00	(21,807.36)
	Totals for Cusip				6,400,000.00	6,398,208.64	6,319,788.16	6,297,980.80	0.00	(21,807.36)
42806DAQ2	HERTZ VEHICLE FINANCING	2.32%	03/25/2020	02/04/2016	5,500,000.00	5,498,721.80	5,498,721.80	5,463,713.75	0.00	(35,008.05)
	Totals for Cusip				5,500,000.00	5,498,721.80	5,498,721.80	5,463,713.75	0.00	(35,008.05)
55264TCL3	MBNA CREDIT CARD	0.96%	08/16/2021	09/25/2014	7,700,000.00	7,623,000.00	7,643,950.93	7,693,876.19	49,925.26	0.00
	Totals for Cusip				7,700,000.00	7,623,000.00	7,643,950.93	7,693,876.19	49,925.26	0.00
61746RBV2	MORGAN STANLEY ABS	1.96%	05/25/2033	03/08/2011	450,731.62	388,756.02	427,272.19	438,506.74	11,234.55	0.00
	Totals for Cusip				450,731.62	388,756.02	427,272.19	438,506.74	11,234.55	0.00
76110VRD2	RESIDENTIAL FUNDING MTG	5.95%	08/25/2034	05/24/2006	725,872.34	708,037.41	754,703.41	752,869.71	0.00	(1,833.70)
	Totals for Cusip				725,872.34	708,037.41	754,703.41	752,869.71	0.00	(1,833.70)
80284MAC4	SANTANDER DRIVE AUTO	1.40%	12/17/2018	08/20/2015	301,083.41	301,083.41	300,975.62	301,158.56	182.94	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year
2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					301,083.41	301,083.41	300,975.62	301,158.56	182.94	0.00
80285CAE1	SANTANDER DRIVE AUTO	1.35%	07/15/2019	05/03/2016	4,043,416.63	4,043,416.63	4,043,416.63	4,048,311.99	4,895.36	0.00
Totals for Cusip					4,043,416.63	4,043,416.63	4,043,416.63	4,048,311.99	4,895.36	0.00
805564KQ3	SAXON ASSET SECURITIES	6.76%	12/25/2030	07/08/2008	838,411.25	708,457.53	856,799.20	852,990.13	0.00	(3,809.07)
Totals for Cusip					838,411.25	708,457.53	856,799.20	852,990.13	0.00	(3,809.07)
805564PL9	SAXON ASSET SECURITIES	1.30%	03/25/2035	12/06/2010	239,486.76	170,035.61	217,938.68	220,389.82	2,451.14	0.00
805564PL9	SAXON ASSET SECURITIES	1.30%	03/25/2035	12/06/2010	931,855.14	661,617.16	848,010.45	857,547.99	9,537.54	0.00
Totals for Cusip					1,171,341.90	831,652.77	1,065,949.13	1,077,937.81	11,988.68	0.00
82650AAA6	SIERRA RECEIVABLES	1.87%	08/20/2029	10/25/2012	562,926.32	562,823.64	559,742.64	559,372.62	0.00	(370.02)
Totals for Cusip					562,926.32	562,823.64	559,742.64	559,372.62	0.00	(370.02)
82650HAA1	SIERRA RECEIVABLES	2.20%	10/20/2030	03/24/2015	106,759.10	107,192.81	106,120.59	106,724.53	603.94	0.00
82650HAA1	SIERRA RECEIVABLES	2.20%	10/20/2030	03/24/2015	2,738,117.03	2,751,593.70	2,721,740.90	2,737,230.43	15,489.53	0.00
Totals for Cusip					2,844,876.13	2,858,786.51	2,827,861.49	2,843,954.96	16,093.47	0.00
83162CHT3	SBA	6.90%	09/01/2017	07/01/2009	5,631.40	6,097.01	5,798.48	5,743.37	0.00	(55.11)
Totals for Cusip					5,631.40	6,097.01	5,798.48	5,743.37	0.00	(55.11)
83162CJU8	SBA	5.95%	02/01/2019	07/01/2009	71,972.35	76,283.82	73,291.40	73,658.26	366.86	0.00
Totals for Cusip					71,972.35	76,283.82	73,291.40	73,658.26	366.86	0.00
83162CJW4	SBA	6.30%	03/01/2019	07/01/2009	63,165.89	67,139.12	65,502.23	64,727.16	0.00	(775.07)
Totals for Cusip					63,165.89	67,139.12	65,502.23	64,727.16	0.00	(775.07)
83162CJX2	SBA	6.15%	04/01/2019	07/01/2009	70,720.69	75,178.69	73,218.84	72,717.86	0.00	(500.98)
Totals for Cusip					70,720.69	75,178.69	73,218.84	72,717.86	0.00	(500.98)
83162CKA0	SBA	6.80%	06/01/2019	07/01/2009	42,427.65	45,576.54	44,097.06	43,472.38	0.00	(624.68)

Schedule of Assets Held for Investment Purposes at End of Plan Year
2559 8217 EBIA 9FM
 For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip				42,427.65	45,576.54	44,097.06	43,472.38	0.00	(624.68)
83162CKD4	SBA	7.30%	08/01/2019	07/01/2009	30,094.16	32,537.16	31,330.07	30,959.21	0.00	(370.86)
	Totals for Cusip				30,094.16	32,537.16	31,330.07	30,959.21	0.00	(370.86)
83162CKW2	SBA	7.39%	07/01/2020	07/01/2009	61,124.40	66,483.90	64,679.58	63,600.56	0.00	(1,079.02)
	Totals for Cusip				61,124.40	66,483.90	64,679.58	63,600.56	0.00	(1,079.02)
83162CKX0	SBA	7.33%	08/01/2020	07/01/2009	83,236.02	90,217.97	88,582.79	86,833.10	0.00	(1,749.69)
	Totals for Cusip				83,236.02	90,217.97	88,582.79	86,833.10	0.00	(1,749.69)
85022WAA2	SPRINGCASTLE SPV	3.05%	04/25/2029	09/16/2016	5,082,911.02	5,082,716.35	5,082,716.35	5,108,325.58	25,609.23	0.00
	Totals for Cusip				5,082,911.02	5,082,716.35	5,082,716.35	5,108,325.58	25,609.23	0.00
86358EKJ4	STRUCTURED ASSET	1.96%	08/25/2034	11/03/2010	1,000,000.00	722,500.00	879,508.70	899,368.30	19,859.60	0.00
	Totals for Cusip				1,000,000.00	722,500.00	879,508.70	899,368.30	19,859.60	0.00
86359BMX6	STRUCTURED ASSET	1.26%	04/25/2034	06/18/2008	1,014,944.19	847,478.40	954,345.02	944,457.64	0.00	(9,887.38)
	Totals for Cusip				1,014,944.19	847,478.40	954,345.02	944,457.64	0.00	(9,887.38)
87165LAP6	SYNCHRONY CREDIT CARD	1.74%	09/15/2021	09/25/2015	2,800,000.00	2,799,622.84	2,777,745.32	2,801,487.64	23,742.32	0.00
	Totals for Cusip				2,800,000.00	2,799,622.84	2,777,745.32	2,801,487.64	23,742.32	0.00
	Totals for Asset-Backed				138,278,593.55	136,032,967.30	137,099,324.28	137,546,113.55	558,347.21	(111,557.94)
CMO										
05948KJ26	BANK OF AMERICA	6.00%	08/25/2035	07/07/2005	840,408.63	856,396.84	688,786.81	744,905.85	56,119.04	0.00
	Totals for Cusip				840,408.63	856,396.84	688,786.81	744,905.85	56,119.04	0.00
05948KY60	BANK OF AMERICA	6.00%	01/25/2036	01/25/2006	1,744,014.49	1,753,279.58	1,466,848.04	1,482,418.59	15,570.55	0.00
	Totals for Cusip				1,744,014.49	1,753,279.58	1,466,848.04	1,482,418.59	15,570.55	0.00
05948XEE7	BANK OF AMERICA	3.20%	06/25/2033	11/09/2006	464,263.61	454,742.60	454,955.81	452,642.02	0.00	(2,313.79)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					464,263.61	454,742.60	454,955.81	452,642.02	0.00	(2,313.79)
05949AH86	BANK OF AMERICA	3.22%	02/25/2035	01/11/2005	433,892.33	433,884.08	423,644.53	432,634.56	8,990.03	0.00
Totals for Cusip					433,892.33	433,884.08	423,644.53	432,634.56	8,990.03	0.00
05949AW97	BANK OF AMERICA	3.12%	03/25/2035	02/14/2005	492,384.14	492,377.73	454,686.90	444,064.91	0.00	(10,621.99)
Totals for Cusip					492,384.14	492,377.73	454,686.90	444,064.91	0.00	(10,621.99)
059511AF2	BANC OF AMERICA COMM	5.65%	04/10/2049	09/25/2013	7,450,628.85	8,171,244.32	7,666,675.47	7,485,831.58	0.00	(180,843.89)
Totals for Cusip					7,450,628.85	8,171,244.32	7,666,675.47	7,485,831.58	0.00	(180,843.89)
12531YAM0	CFCRE COMMERCIAL	3.01%	05/10/2058	05/04/2016	6,000,000.00	6,059,776.20	6,059,776.20	5,835,591.60	0.00	(224,184.60)
Totals for Cusip					6,000,000.00	6,059,776.20	6,059,776.20	5,835,591.60	0.00	(224,184.60)
12532BAC1	CFCRE COMMERCIAL	3.59%	12/10/2054	12/09/2016	11,500,000.00	11,614,931.00	11,614,931.00	11,657,423.50	42,492.50	0.00
Totals for Cusip					11,500,000.00	11,614,931.00	11,614,931.00	11,657,423.50	42,492.50	0.00
12591KAD7	COMM MORTGAGE TRUST	3.76%	10/10/2046	10/24/2013	3,500,000.00	3,534,844.99	3,636,230.50	3,681,046.25	44,815.75	0.00
Totals for Cusip					3,500,000.00	3,534,844.99	3,636,230.50	3,681,046.25	44,815.75	0.00
12591YAZ8	COMM MORTGAGE TRUST	2.84%	06/10/2047	05/21/2014	6,200,000.00	6,385,943.77	6,297,334.42	6,321,069.26	23,734.84	0.00
Totals for Cusip					6,200,000.00	6,385,943.77	6,297,334.42	6,321,069.26	23,734.84	0.00
12592PBE2	COMM MORTGAGE TRUST	3.38%	12/10/2047	11/25/2014	7,500,000.00	7,574,563.50	7,472,693.25	7,604,657.25	131,964.00	0.00
Totals for Cusip					7,500,000.00	7,574,563.50	7,472,693.25	7,604,657.25	131,964.00	0.00
12593PAV4	COMM MORTGAGE TRUST	3.50%	08/10/2048	08/13/2015	11,000,000.00	11,109,702.56	11,076,316.90	11,289,082.20	212,765.30	0.00
Totals for Cusip					11,000,000.00	11,109,702.56	11,076,316.90	11,289,082.20	212,765.30	0.00
12632QAW3	COMM MORTGAGE TRUST	3.55%	07/15/2047	06/19/2014	7,700,000.00	7,776,663.36	7,868,562.24	7,952,814.87	84,252.63	0.00
Totals for Cusip					7,700,000.00	7,776,663.36	7,868,562.24	7,952,814.87	84,252.63	0.00
12667F5M3	COUNTRYWIDE	5.00%	04/25/2020	02/02/2005	45,654.88	46,154.23	46,165.28	44,993.18	0.00	(1,172.10)

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12667F5M3	COUNTRYWIDE	5.00%	04/25/2020	07/01/2009	130,442.59	102,356.67	131,900.83	128,552.01	0.00	(3,348.82)
	Totals for Cusip				176,097.47	148,510.90	178,066.11	173,545.19	0.00	(4,520.92)
12667FQS7	COUNTRYWIDE	5.25%	09/25/2019	10/06/2004	287,221.77	292,001.31	292,401.70	288,212.00	0.00	(4,189.70)
	Totals for Cusip				287,221.77	292,001.31	292,401.70	288,212.00	0.00	(4,189.70)
12668BEK5	COUNTRYWIDE	1.86%	02/25/2036	02/29/2012	1,459,699.48	810,947.73	1,149,815.20	1,082,649.76	0.00	(67,165.44)
	Totals for Cusip				1,459,699.48	810,947.73	1,149,815.20	1,082,649.76	0.00	(67,165.44)
17290YAQ1	CITIGROUP COMMERCIAL	2.94%	05/10/2049	01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
	Totals for Cusip				0.00	0.00	0.00	0.00	0.00	0.00
17311QBK5	CITIGROUP COMMERCIAL	5.71%	12/10/2049	08/29/2012	2,600,000.00	3,028,898.44	2,686,753.42	2,622,541.48	0.00	(64,211.94)
	Totals for Cusip				2,600,000.00	3,028,898.44	2,686,753.42	2,622,541.48	0.00	(64,211.94)
17320DAE8	CITIGROUP COMMERCIAL	2.82%	04/10/2046	04/16/2013	3,500,000.00	3,534,767.95	3,458,230.30	3,520,527.15	62,296.85	0.00
	Totals for Cusip				3,500,000.00	3,534,767.95	3,458,230.30	3,520,527.15	62,296.85	0.00
17322MAV8	CITIGROUP COMMERCIAL	3.58%	05/10/2047	05/07/2014	7,580,000.00	7,655,185.26	7,756,088.71	7,850,813.69	94,724.98	0.00
	Totals for Cusip				7,580,000.00	7,655,185.26	7,756,088.71	7,850,813.69	94,724.98	0.00
17323VAY1	CITIGROUP COMMERCIAL	2.94%	04/10/2048	04/01/2015	800,000.00	807,979.60	771,274.32	787,221.60	15,947.28	0.00
	Totals for Cusip				800,000.00	807,979.60	771,274.32	787,221.60	15,947.28	0.00
17325GAC0	CITIGROUP COMMERCIAL	2.90%	11/15/2049	11/03/2016	12,000,000.00	12,119,772.00	12,119,772.00	11,625,668.40	0.00	(494,103.60)
	Totals for Cusip				12,000,000.00	12,119,772.00	12,119,772.00	11,625,668.40	0.00	(494,103.60)
31358S4W8	FNMA	7.50%	10/25/2040	07/01/2009	1,053,947.20	1,138,921.67	1,184,052.55	1,177,925.75	0.00	(6,126.80)
	Totals for Cusip				1,053,947.20	1,138,921.67	1,184,052.55	1,177,925.75	0.00	(6,126.80)
3136AEX69	FNMA ACES	2.39%	01/25/2023	06/12/2013	6,200,000.00	5,914,180.62	6,077,656.64	6,124,285.60	46,628.96	0.00
	Totals for Cusip				6,200,000.00	5,914,180.62	6,077,656.64	6,124,285.60	46,628.96	0.00

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3136AH2E9	FNMA	3.25%	07/25/2023	01/09/2014	7,400,000.00	7,261,457.20	7,642,117.64	7,639,975.34	0.00	(2,142.30)
	Totals for Cusip				7,400,000.00	7,261,457.20	7,642,117.64	7,639,975.34	0.00	(2,142.30)
3136AJB54	FNMA ACES	3.35%	03/25/2024	04/14/2014	8,699,000.00	8,785,983.91	8,990,371.27	8,976,122.30	0.00	(14,248.97)
	Totals for Cusip				8,699,000.00	8,785,983.91	8,990,371.27	8,976,122.30	0.00	(14,248.97)
3136AJB70	FNMA ACES	3.20%	03/25/2024	04/14/2014	6,475,000.00	6,410,249.35	6,749,999.08	6,563,943.19	0.00	(186,055.89)
	Totals for Cusip				6,475,000.00	6,410,249.35	6,749,999.08	6,563,943.19	0.00	(186,055.89)
3136AJDU7	FNMA ACES	3.51%	12/25/2023	02/12/2014	6,960,000.00	7,029,085.66	7,323,076.06	7,250,092.80	0.00	(72,983.26)
	Totals for Cusip				6,960,000.00	7,029,085.66	7,323,076.06	7,250,092.80	0.00	(72,983.26)
3136AKQP1	FNMA	2.88%	06/25/2024	07/11/2014	12,580,000.00	12,454,606.33	12,795,711.78	12,585,108.74	0.00	(210,603.04)
	Totals for Cusip				12,580,000.00	12,454,606.33	12,795,711.78	12,585,108.74	0.00	(210,603.04)
3136AN6U6	FNMA ACES	3.09%	04/25/2027	06/12/2015	14,400,000.00	14,255,732.16	14,616,633.60	14,431,919.04	0.00	(184,714.56)
	Totals for Cusip				14,400,000.00	14,255,732.16	14,616,633.60	14,431,919.04	0.00	(184,714.56)
3136APSZ6	FNMA ACES	2.83%	04/25/2025	07/16/2015	8,000,000.00	7,906,170.40	7,918,154.40	7,988,104.80	69,950.40	0.00
	Totals for Cusip				8,000,000.00	7,906,170.40	7,918,154.40	7,988,104.80	69,950.40	0.00
3136AQQC99	FNMA	2.94%	11/25/2025	12/11/2015	6,800,000.00	6,815,640.68	6,754,103.40	6,831,471.08	77,367.68	0.00
	Totals for Cusip				6,800,000.00	6,815,640.68	6,754,103.40	6,831,471.08	77,367.68	0.00
3136AQHL7	FNMA	2.71%	06/25/2025	10/07/2015	6,500,000.00	6,461,311.35	6,401,604.95	6,419,992.80	18,387.85	0.00
	Totals for Cusip				6,500,000.00	6,461,311.35	6,401,604.95	6,419,992.80	18,387.85	0.00
3136AQT6	FNMA ACES	2.98%	10/25/2025	11/06/2015	7,500,000.00	7,469,839.50	7,496,267.25	7,379,768.25	0.00	(116,499.00)
	Totals for Cusip				7,500,000.00	7,469,839.50	7,496,267.25	7,379,768.25	0.00	(116,499.00)
3136AR5S3	FNMA	2.47%	04/25/2026	05/11/2016	8,800,000.00	8,887,471.12	8,887,471.12	8,460,408.00	0.00	(427,063.12)
	Totals for Cusip				8,800,000.00	8,887,471.12	8,887,471.12	8,460,408.00	0.00	(427,063.12)

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3136AR5U8	FNMA	2.38%	04/25/2026	05/11/2016	9,500,000.00	9,475,555.55	9,475,555.55	9,039,643.30	0.00	(435,912.25)
	Totals for Cusip				9,500,000.00	9,475,555.55	9,475,555.55	9,039,643.30	0.00	(435,912.25)
3136ARF37	FNMA	2.48%	03/25/2026	04/12/2016	14,481,740.00	14,445,178.39	14,445,178.39	13,735,960.80	0.00	(709,217.59)
	Totals for Cusip				14,481,740.00	14,445,178.39	14,445,178.39	13,735,960.80	0.00	(709,217.59)
3136ARTE8	FNMA ACES	2.70%	02/25/2026	03/08/2016	21,000,000.00	21,209,397.30	21,209,397.30	20,616,015.00	0.00	(593,382.30)
	Totals for Cusip				21,000,000.00	21,209,397.30	21,209,397.30	20,616,015.00	0.00	(593,382.30)
3136AT5E0	FNMA	2.25%	07/25/2026	10/04/2016	13,745,739.00	13,710,379.74	13,710,379.74	12,835,525.03	0.00	(874,854.71)
	Totals for Cusip				13,745,739.00	13,710,379.74	13,710,379.74	12,835,525.03	0.00	(874,854.71)
3137B5JM6	FHLMC	3.53%	07/25/2023	11/06/2013	6,300,000.00	6,425,546.40	6,618,337.11	6,673,650.48	55,313.37	0.00
	Totals for Cusip				6,300,000.00	6,425,546.40	6,618,337.11	6,673,650.48	55,313.37	0.00
3137BGK24	FHLMC	3.06%	12/25/2024	02/10/2016	10,000,000.00	10,457,812.50	10,457,812.50	10,207,031.00	0.00	(250,781.50)
	Totals for Cusip				10,000,000.00	10,457,812.50	10,457,812.50	10,207,031.00	0.00	(250,781.50)
3137BLAC2	FHLMC	3.28%	06/25/2025	02/09/2016	8,500,000.00	9,033,906.25	9,033,906.25	8,782,381.05	0.00	(251,525.20)
	Totals for Cusip				8,500,000.00	9,033,906.25	9,033,906.25	8,782,381.05	0.00	(251,525.20)
3137BLMD7	FHLMC	3.16%	05/25/2025	10/01/2015	4,500,000.00	4,589,167.50	4,536,068.85	4,549,871.25	13,802.40	0.00
	Totals for Cusip				4,500,000.00	4,589,167.50	4,536,068.85	4,549,871.25	13,802.40	0.00
3137BLW95	FHLMC	3.33%	08/25/2025	02/09/2016	5,700,000.00	6,080,519.53	6,080,519.53	5,905,614.96	0.00	(174,904.57)
	Totals for Cusip				5,700,000.00	6,080,519.53	6,080,519.53	5,905,614.96	0.00	(174,904.57)
31392JAD1	FNMA	7.50%	07/25/2042	07/01/2009	3,762,819.78	4,066,197.13	4,407,895.78	4,339,413.21	0.00	(68,482.57)
	Totals for Cusip				3,762,819.78	4,066,197.13	4,407,895.78	4,339,413.21	0.00	(68,482.57)
31392MEM0	FHLMC	5.65%	07/25/2032	07/01/2009	735,674.70	787,516.81	841,868.83	803,364.06	0.00	(38,504.77)
	Totals for Cusip				735,674.70	787,516.81	841,868.83	803,364.06	0.00	(38,504.77)



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31392UZ56	FHLMC	5.25%	07/25/2033	07/01/2009	877,149.11	952,118.00	991,700.93	1,005,857.85	14,156.92	0.00
	Totals for Cusip				877,149.11	952,118.00	991,700.93	1,005,857.85	14,156.92	0.00
31392W7D6	FHLMC	7.50%	08/25/2042	07/01/2009	1,101,775.12	1,179,587.97	1,353,487.99	1,311,484.24	0.00	(42,003.75)
	Totals for Cusip				1,101,775.12	1,179,587.97	1,353,487.99	1,311,484.24	0.00	(42,003.75)
31394JYA9	FHLMC	4.50%	10/15/2023	07/01/2009	1,853,721.90	1,865,573.30	1,984,097.67	1,969,690.74	0.00	(14,406.93)
	Totals for Cusip				1,853,721.90	1,865,573.30	1,984,097.67	1,969,690.74	0.00	(14,406.93)
36251FAV8	GS MORTGAGE SECURITIES	3.14%	02/10/2048	02/13/2015	8,000,000.00	8,079,329.60	7,871,838.40	8,005,408.00	133,569.60	0.00
	Totals for Cusip				8,000,000.00	8,079,329.60	7,871,838.40	8,005,408.00	133,569.60	0.00
38375BGF3	GNMA	0.86%	10/20/2060	02/29/2012	3,879,904.77	3,803,134.45	3,841,116.98	3,837,845.44	0.00	(3,271.54)
	Totals for Cusip				3,879,904.77	3,803,134.45	3,841,116.98	3,837,845.44	0.00	(3,271.54)
38375BGS5	GNMA	0.88%	08/20/2058	02/29/2012	1,062,616.43	1,045,047.39	1,054,870.89	1,051,831.94	0.00	(3,038.95)
	Totals for Cusip				1,062,616.43	1,045,047.39	1,054,870.89	1,051,831.94	0.00	(3,038.95)
38375BHR6	GNMA	0.88%	05/20/2059	02/29/2012	1,624,384.79	1,603,201.82	1,617,035.43	1,614,501.38	0.00	(2,534.05)
38375BHR6	GNMA	0.88%	05/20/2059	02/20/2016	445.32	445.32	445.32	445.32	0.00	0.00
38375BHR6	GNMA	0.88%	05/20/2059	10/20/2016	1,131.88	1,131.88	1,131.88	1,131.88	0.00	0.00
	Totals for Cusip				1,625,961.99	1,604,779.02	1,618,612.63	1,616,078.58	0.00	(2,534.05)
46590LAS1	JPIMDB COMMERCIAL	2.88%	06/15/2049	05/04/2016	6,000,000.00	6,059,952.00	6,059,952.00	5,860,082.40	0.00	(199,869.60)
	Totals for Cusip				6,000,000.00	6,059,952.00	6,059,952.00	5,860,082.40	0.00	(199,869.60)
46630GAM7	JP MORGAN MORTGAGE	3.18%	07/25/2035	01/08/2007	588,722.52	576,879.07	589,007.40	587,485.32	0.00	(1,522.08)
46630GAM7	JP MORGAN MORTGAGE	3.18%	07/25/2035	07/01/2009	169,480.73	145,555.48	169,562.74	169,124.57	0.00	(438.17)
	Totals for Cusip				758,203.25	722,434.55	758,570.14	756,609.89	0.00	(1,960.25)
46637WAC7	JP MORGAN CHASE	3.14%	06/15/2045	06/22/2012	2,463,266.60	2,512,531.92	2,495,289.07	2,506,849.91	11,560.84	0.00



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	Totals for Cusip				2,463,266.60	2,512,531.92	2,495,289.07	2,506,849.91	11,560.84	0.00
46639EAD3	JP MORGAN CHASE	2.61%	12/15/2047	12/12/2012	4,000,000.00	4,039,980.00	3,910,409.60	4,005,947.60	95,538.00	0.00
	Totals for Cusip				4,000,000.00	4,039,980.00	3,910,409.60	4,005,947.60	95,538.00	0.00
46639JAD2	JP MORGAN CHASE	2.88%	12/15/2047	03/01/2013	8,500,000.00	8,584,932.00	8,396,896.70	8,594,519.15	197,622.45	0.00
	Totals for Cusip				8,500,000.00	8,584,932.00	8,396,896.70	8,594,519.15	197,622.45	0.00
46639YAP2	JP MORGAN CHASE	2.69%	04/15/2046	05/02/2013	4,500,000.00	4,544,995.50	4,359,658.05	4,549,108.05	189,450.00	0.00
	Totals for Cusip				4,500,000.00	4,544,995.50	4,359,658.05	4,549,108.05	189,450.00	0.00
46643PBD1	JPMBB COMMERCIAL	3.41%	11/15/2047	11/04/2014	3,000,000.00	3,029,979.00	3,008,277.30	3,075,144.30	66,867.00	0.00
	Totals for Cusip				3,000,000.00	3,029,979.00	3,008,277.30	3,075,144.30	66,867.00	0.00
50219XAA7	LSTAR SECURITIES	2.62%	11/01/2021	11/15/2016	3,214,478.24	3,167,806.59	3,167,806.59	3,169,499.01	1,692.42	0.00
	Totals for Cusip				3,214,478.24	3,167,806.59	3,167,806.59	3,169,499.01	1,692.42	0.00
54910LAA7	LSTAR SECURITIES	2.62%	08/01/2020	08/18/2015	3,440,435.56	3,383,146.11	3,377,475.59	3,436,171.83	58,696.24	0.00
	Totals for Cusip				3,440,435.56	3,383,146.11	3,377,475.59	3,436,171.83	58,696.24	0.00
55265K2D0	MASTER ASSET	5.25%	12/25/2033	02/29/2012	434,704.01	439,040.16	445,059.36	439,862.29	0.00	(5,197.07)
	Totals for Cusip				434,704.01	439,040.16	445,059.36	439,862.29	0.00	(5,197.07)
576433UM6	MASTR ADJUSTABLE RATE	3.05%	11/21/2034	02/29/2012	2,608,046.40	2,527,335.18	2,664,507.22	2,659,459.08	0.00	(5,048.14)
	Totals for Cusip				2,608,046.40	2,527,335.18	2,664,507.22	2,659,459.08	0.00	(5,048.14)
61761QAD5	MORGAN STANLEY BAML	2.86%	12/15/2048	02/05/2013	3,100,000.00	3,130,987.29	3,051,845.53	3,127,924.18	76,078.65	0.00
	Totals for Cusip				3,100,000.00	3,130,987.29	3,051,845.53	3,127,924.18	76,078.65	0.00
61763BAT1	MORGAN STANLEY BAML	3.77%	11/15/2046	11/26/2013	7,600,000.00	7,675,869.28	7,912,153.28	7,935,505.80	23,352.52	0.00
	Totals for Cusip				7,600,000.00	7,675,869.28	7,912,153.28	7,935,505.80	23,352.52	0.00
61765TAE3	MORGAN STANLEY BAML	3.37%	10/15/2048	10/07/2015	4,500,000.00	4,544,963.55	4,471,207.65	4,526,547.75	55,340.10	0.00
	Totals for Cusip				4,500,000.00	4,544,963.55	4,471,207.65	4,526,547.75	55,340.10	0.00

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Totals for Cusip					4,500,000.00	4,544,963.55	4,471,207.65	4,526,547.75	55,340.10	0.00
61767FAZ4	MORGAN STANLEY CAPITAL I	2.53%	08/15/2049	08/12/2016	17,000,000.00	17,169,303.00	17,169,303.00	16,080,840.60	0.00	(1,088,462.40)
Totals for Cusip					17,000,000.00	17,169,303.00	17,169,303.00	16,080,840.60	0.00	(1,088,462.40)
90270RBD5	UBS BARCLAYS	2.79%	12/10/2045	12/06/2012	4,700,000.00	4,817,462.40	4,626,013.54	4,737,025.66	111,012.12	0.00
Totals for Cusip					4,700,000.00	4,817,462.40	4,626,013.54	4,737,025.66	111,012.12	0.00
90270YBE8	UBS BARCLAY COMM MORT	2.92%	03/10/2046	02/15/2013	8,500,000.00	8,584,947.30	8,405,117.05	8,549,304.25	144,187.20	0.00
Totals for Cusip					8,500,000.00	8,584,947.30	8,405,117.05	8,549,304.25	144,187.20	0.00
90349GBE4	UBS-BARCLAYS	2.97%	04/10/2046	04/11/2013	7,000,000.00	7,069,958.98	6,909,045.50	7,060,992.40	151,946.90	0.00
Totals for Cusip					7,000,000.00	7,069,958.98	6,909,045.50	7,060,992.40	151,946.90	0.00
92922FJF6	WASHINGTON MUTUAL	2.82%	10/25/2033	02/29/2012	734,158.61	721,792.42	742,741.52	737,372.61	0.00	(5,368.91)
Totals for Cusip					734,158.61	721,792.42	742,741.52	737,372.61	0.00	(5,368.91)
92979FAE0	WACHOVIA BANK COMM	5.61%	05/15/2046	10/25/2013	14,975,059.76	16,481,925.14	15,463,510.28	15,207,417.28	0.00	(256,093.00)
Totals for Cusip					14,975,059.76	16,481,925.14	15,463,510.28	15,207,417.28	0.00	(256,093.00)
933634AJ6	WASHINGTON MUTUAL MTG	2.83%	03/25/2037	02/29/2012	1,926,018.74	1,497,304.31	1,810,971.08	1,832,085.65	21,114.57	0.00
Totals for Cusip					1,926,018.74	1,497,304.31	1,810,971.08	1,832,085.65	21,114.57	0.00
9393362L6	WASHINGTON MUTUAL	5.00%	03/25/2020	02/14/2005	334,620.80	338,280.71	334,209.52	335,099.17	889.65	0.00
Totals for Cusip					334,620.80	338,280.71	334,209.52	335,099.17	889.65	0.00
94989KAU7	WELLS FARGO COMMERCIAL	3.37%	06/15/2048	06/19/2015	9,700,000.00	9,796,369.50	9,622,867.54	9,828,857.71	205,990.17	0.00
Totals for Cusip					9,700,000.00	9,796,369.50	9,622,867.54	9,828,857.71	205,990.17	0.00
94989NBD8	WELLS FARGO COMMERCIAL	3.41%	09/15/2058	07/27/2015	11,000,000.00	11,109,934.00	10,936,398.00	11,198,249.70	261,851.70	0.00
Totals for Cusip					11,000,000.00	11,109,934.00	10,936,398.00	11,198,249.70	261,851.70	0.00
94989VAC3	WELLS FARGO COML MTG	3.35%	09/15/2057	09/25/2015	5,700,000.00	5,756,606.70	5,640,340.95	5,763,802.38	123,461.43	0.00



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Totals for Cusip					5,700,000.00	5,756,606.70	5,640,340.95	5,763,802.38	123,461.43	0.00
95000KBA2	WELLS FARGO COMMERCIAL	2.64%	11/15/2049	09/29/2016	12,000,000.00	12,119,076.00	12,119,076.00	11,376,178.80	0.00	(742,897.20)
Totals for Cusip					12,000,000.00	12,119,076.00	12,119,076.00	11,376,178.80	0.00	(742,897.20)
Totals for CMO					458,912,652.74	464,044,724.09	463,822,410.95	458,801,603.78	3,019,502.89	(8,040,310.06)
Corporate										
00164VAD5	AMC NETWORKS INC	5.00%	04/01/2024	03/23/2016	2,705,000.00	2,705,000.00	2,705,000.00	2,718,525.00	13,525.00	0.00
Totals for Cusip					2,705,000.00	2,705,000.00	2,705,000.00	2,718,525.00	13,525.00	0.00
001957BD0	AT&T CORP	8.25%	11/15/2031	07/01/2009	32,000.00	36,933.79	42,754.56	44,484.19	1,729.63	0.00
Totals for Cusip					32,000.00	36,933.79	42,754.56	44,484.19	1,729.63	0.00
00206RCG5	AT&T INC	4.80%	06/15/2044	06/03/2014	3,260,000.00	3,248,133.60	2,986,603.36	3,080,419.64	93,816.28	0.00
Totals for Cusip					3,260,000.00	3,248,133.60	2,986,603.36	3,080,419.64	93,816.28	0.00
00206RCN0	AT&T CORP	3.40%	05/15/2025	04/23/2015	5,710,000.00	5,693,098.40	5,487,823.90	5,503,429.33	15,605.43	0.00
Totals for Cusip					5,710,000.00	5,693,098.40	5,487,823.90	5,503,429.33	15,605.43	0.00
00206RCP5	AT&T CORP	4.50%	05/15/2035	04/23/2015	790,000.00	787,716.90	730,640.19	763,271.14	32,630.95	0.00
Totals for Cusip					790,000.00	787,716.90	730,640.19	763,271.14	32,630.95	0.00
00206RCQ3	AT&T CORP	4.75%	05/15/2046	04/23/2015	1,060,000.00	1,056,226.40	970,531.76	1,004,264.14	33,732.38	0.00
00206RCQ3	AT&T CORP	4.75%	05/15/2046	06/16/2015	1,050,000.00	964,225.50	961,375.80	994,789.95	33,414.15	0.00
Totals for Cusip					2,110,000.00	2,020,451.90	1,931,907.56	1,999,054.09	67,146.53	0.00
00206RDH2	AT&T CORP	5.15%	03/15/2042	03/03/2016	3,600,000.00	3,369,600.00	3,369,600.00	3,586,219.20	216,619.20	0.00
Totals for Cusip					3,600,000.00	3,369,600.00	3,369,600.00	3,586,219.20	216,619.20	0.00
00206RDJ8	AT&T CORP	4.50%	03/09/2048	12/15/2016	43,000.00	44,732.37	44,732.37	38,638.64	0.00	(6,093.73)
Totals for Cusip					43,000.00	44,732.37	44,732.37	38,638.64	0.00	(6,093.73)

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00206RDK5	AT&T CORP	4.55%	03/09/2049	12/15/2016	2,010,000.00	2,111,575.35	2,111,575.35	1,815,564.66	0.00	(296,010.69)
	Totals for Cusip				2,010,000.00	2,111,575.35	2,111,575.35	1,815,564.66	0.00	(296,010.69)
00209TAB1	AT&T BROADBAND CORP	9.46%	11/15/2022	10/18/2005	390,000.00	511,578.60	538,448.82	527,866.17	0.00	(10,582.65)
	Totals for Cusip				390,000.00	511,578.60	538,448.82	527,866.17	0.00	(10,582.65)
002824BD1	ABBOTT LABORATORIES	2.90%	11/30/2021	11/17/2016	5,860,000.00	5,849,627.80	5,849,627.80	5,843,299.00	0.00	(6,328.80)
	Totals for Cusip				5,860,000.00	5,849,627.80	5,849,627.80	5,843,299.00	0.00	(6,328.80)
00287YAQ2	ABBVIE INC	3.60%	05/14/2025	05/05/2015	2,520,000.00	2,515,590.00	2,487,076.20	2,496,029.76	8,953.56	0.00
	Totals for Cusip				2,520,000.00	2,515,590.00	2,487,076.20	2,496,029.76	8,953.56	0.00
00287YAR0	ABBVIE INC	4.50%	05/14/2035	05/05/2015	3,700,000.00	3,674,433.00	3,624,508.90	3,635,349.90	10,841.00	0.00
00287YAR0	ABBVIE INC	4.50%	05/14/2035	05/05/2015	265,000.00	265,238.50	259,593.21	260,369.66	776.45	0.00
00287YAR0	ABBVIE INC	4.50%	05/14/2035	05/05/2015	265,000.00	265,068.90	259,593.21	260,369.66	776.45	0.00
	Totals for Cusip				4,230,000.00	4,204,740.40	4,143,695.32	4,156,089.22	12,393.90	0.00
00440EAJ6	ACE INA HOLDINGS INC	5.70%	02/15/2017	02/05/2007	200,000.00	199,846.00	209,270.20	200,991.40	0.00	(8,278.80)
	Totals for Cusip				200,000.00	199,846.00	209,270.20	200,991.40	0.00	(8,278.80)
00507UAS0	ACTAVIS FUNDING SCS	3.80%	03/15/2025	03/03/2015	2,090,000.00	2,082,580.50	2,079,326.37	2,092,462.02	13,135.65	0.00
	Totals for Cusip				2,090,000.00	2,082,580.50	2,079,326.37	2,092,462.02	13,135.65	0.00
00507UAT8	ACTAVIS FUNDING SCS	4.55%	03/15/2035	03/03/2015	3,365,000.00	3,350,530.50	3,270,298.81	3,330,650.08	60,351.27	0.00
	Totals for Cusip				3,365,000.00	3,350,530.50	3,270,298.81	3,330,650.08	60,351.27	0.00
00817YAG3	AETNA INC	6.75%	12/15/2037	11/29/2007	2,315,000.00	2,299,304.30	2,914,661.40	3,008,599.47	93,938.07	0.00
00817YAG3	AETNA INC	6.75%	12/15/2037	02/29/2012	625,000.00	816,137.50	786,895.63	812,256.87	25,361.24	0.00
	Totals for Cusip				2,940,000.00	3,115,441.80	3,701,557.03	3,820,856.34	119,299.31	0.00
01959EAB4	ALLIED WORLD ASSURANCE	5.50%	11/15/2020	11/09/2010	935,000.00	930,736.40	1,018,807.79	1,008,610.68	0.00	(10,197.11)

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Totals for Cusip					935,000.00	930,736.40	1,018,807.79	1,008,610.68	0.00	(10,197.11)
02209SAN3	ALTRIA GROUP INC	2.85%	08/09/2022	04/25/2014	10,000.00	9,534.80	9,748.81	10,012.25	263.44	0.00
Totals for Cusip					10,000.00	9,534.80	9,748.81	10,012.25	263.44	0.00
02209SAS2	ALTRIA GROUP INC	4.00%	01/31/2024	10/28/2013	4,265,000.00	4,238,471.70	4,418,476.03	4,506,471.51	87,995.48	0.00
Totals for Cusip					4,265,000.00	4,238,471.70	4,418,476.03	4,506,471.51	87,995.48	0.00
02364WAV7	AMERICA MOVIL SAB DE CV	5.00%	03/30/2020	02/29/2012	510,000.00	579,207.00	553,416.81	545,371.56	0.00	(8,045.25)
Totals for Cusip					510,000.00	579,207.00	553,416.81	545,371.56	0.00	(8,045.25)
026874DA2	AMERICAN INTERNATIONAL	4.50%	07/16/2044	07/09/2014	1,850,000.00	1,838,844.50	1,710,802.30	1,824,238.75	113,436.45	0.00
Totals for Cusip					1,850,000.00	1,838,844.50	1,710,802.30	1,824,238.75	113,436.45	0.00
031162CE8	AMGEN INC	4.66%	06/15/2051	05/25/2016	5,633,000.00	5,506,681.55	5,506,681.55	5,413,921.36	0.00	(92,760.19)
Totals for Cusip					5,633,000.00	5,506,681.55	5,506,681.55	5,413,921.36	0.00	(92,760.19)
032510AC3	ANADARDO PETROLEUM	6.20%	03/15/2040	02/02/2016	205,000.00	154,203.05	154,203.05	234,784.66	80,581.61	0.00
032510AC3	ANADARDO PETROLEUM	6.20%	03/15/2040	02/03/2016	400,000.00	300,060.00	300,060.00	458,116.40	158,056.40	0.00
Totals for Cusip					605,000.00	454,263.05	454,263.05	692,901.06	238,638.01	0.00
032511AY3	ANANDARKO PETROLIUM	6.45%	09/15/2036	01/14/2011	780,000.00	764,782.20	751,810.02	928,329.48	176,519.46	0.00
Totals for Cusip					780,000.00	764,782.20	751,810.02	928,329.48	176,519.46	0.00
032511BB2	ANANDARKO PETROLIUM	0.00%	10/10/2036	12/12/2013	5,000,000.00	1,762,500.00	1,800,000.00	2,021,560.00	221,560.00	0.00
Totals for Cusip					5,000,000.00	1,762,500.00	1,800,000.00	2,021,560.00	221,560.00	0.00
032511BN6	ANANDARKO PETROLIUM	5.55%	03/15/2026	03/14/2016	1,355,000.00	1,350,799.50	1,350,799.50	1,516,597.30	165,797.80	0.00
Totals for Cusip					1,355,000.00	1,350,799.50	1,350,799.50	1,516,597.30	165,797.80	0.00
03523TAV0	ANHEUSER-BUSCH INBEV	5.00%	04/15/2020	02/29/2012	540,000.00	632,187.72	591,076.98	586,950.84	0.00	(4,126.14)
Totals for Cusip					540,000.00	632,187.72	591,076.98	586,950.84	0.00	(4,126.14)

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035242AM8	ANHEUSER-BUSCH INBEV	4.70%	02/01/2036	01/13/2016	4,330,000.00	4,293,887.80	4,293,887.80	4,554,588.44	260,700.64	0.00
	Totals for Cusip				4,330,000.00	4,293,887.80	4,293,887.80	4,554,588.44	260,700.64	0.00
035242AN6	ANHEUSER-BUSCH INBEV	4.90%	02/01/2046	01/13/2016	1,150,000.00	1,147,297.50	1,147,297.50	1,243,000.50	95,703.00	0.00
	Totals for Cusip				1,150,000.00	1,147,297.50	1,147,297.50	1,243,000.50	95,703.00	0.00
037411AW5	APACHE CORP	5.10%	09/01/2040	07/21/2016	1,375,000.00	1,476,392.50	1,476,392.50	1,438,498.88	0.00	(37,893.62)
	Totals for Cusip				1,375,000.00	1,476,392.50	1,476,392.50	1,438,498.88	0.00	(37,893.62)
04650NAB0	AT&T INC	5.35%	09/01/2040	05/12/2011	194,000.00	146,281.07	191,617.10	199,237.42	7,620.32	0.00
	Totals for Cusip				194,000.00	146,281.07	191,617.10	199,237.42	7,620.32	0.00
05463HAA9	AXIS SPECIALTY FINANCE	5.88%	06/01/2020	03/18/2010	1,240,000.00	1,235,337.60	1,369,353.08	1,359,196.24	0.00	(10,156.84)
	Totals for Cusip				1,240,000.00	1,235,337.60	1,369,353.08	1,359,196.24	0.00	(10,156.84)
055451AV0	BHP BILLITON FIN USA LTD	5.00%	09/30/2043	09/25/2013	2,450,000.00	2,449,632.50	2,202,069.80	2,736,552.00	534,482.20	0.00
	Totals for Cusip				2,450,000.00	2,449,632.50	2,202,069.80	2,736,552.00	534,482.20	0.00
05565QBZ0	BP CAPITAL MARKETS PLC	3.24%	05/06/2022	05/31/2016	120,000.00	123,763.20	123,763.20	122,535.96	0.00	(1,227.24)
	Totals for Cusip				120,000.00	123,763.20	123,763.20	122,535.96	0.00	(1,227.24)
058498AR7	BALL CORP	5.00%	03/15/2022	02/24/2012	3,350,000.00	3,350,000.00	3,417,000.00	3,509,125.00	92,125.00	0.00
	Totals for Cusip				3,350,000.00	3,350,000.00	3,417,000.00	3,509,125.00	92,125.00	0.00
059165EC0	BALTIMORE GAS & ELECTRIC	6.35%	10/01/2036	08/17/2007	1,285,000.00	1,283,189.26	1,601,108.72	1,631,297.22	30,188.50	0.00
	Totals for Cusip				1,285,000.00	1,283,189.26	1,601,108.72	1,631,297.22	30,188.50	0.00
060505DA9	BANK OF AMERICA CORP	5.42%	03/15/2017	02/29/2012	990,000.00	990,196.02	1,030,484.07	997,173.54	0.00	(33,310.53)
	Totals for Cusip				990,000.00	990,196.02	1,030,484.07	997,173.54	0.00	(33,310.53)
060505DR2	BANK OF AMERICA CORP	8.00%	01/30/3100	01/24/2008	6,500,000.00	6,500,000.00	6,613,750.00	6,678,750.00	65,000.00	0.00
	Totals for Cusip				6,500,000.00	6,500,000.00	6,613,750.00	6,678,750.00	65,000.00	0.00
060505DR2	BANK OF AMERICA CORP	8.00%	01/30/3100	12/04/2013	1,770,000.00	1,961,160.00	1,800,975.00	1,818,675.00	17,700.00	0.00
	Totals for Cusip				1,770,000.00	1,961,160.00	1,800,975.00	1,818,675.00	17,700.00	0.00

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	Totals for Cusip				8,270,000.00	8,461,160.00	8,414,725.00	8,497,425.00	82,700.00	0.00
06050TKN1	BANK OF AMERICA	5.30%	03/15/2017	07/01/2009	2,570,000.00	2,180,508.79	2,673,506.75	2,589,904.65	0.00	(83,602.10)
	Totals for Cusip				2,570,000.00	2,180,508.79	2,673,506.75	2,589,904.65	0.00	(83,602.10)
06051GDX4	BANK OF AMERICA CORP	5.65%	05/01/2018	05/09/2012	2,210,000.00	2,356,346.20	2,376,430.68	2,315,554.02	0.00	(60,876.66)
	Totals for Cusip				2,210,000.00	2,356,346.20	2,376,430.68	2,315,554.02	0.00	(60,876.66)
06051GDZ9	BANK OF AMERICA CORP	7.62%	06/01/2019	02/29/2012	420,000.00	474,874.26	486,493.56	471,960.72	0.00	(14,532.84)
	Totals for Cusip				420,000.00	474,874.26	486,493.56	471,960.72	0.00	(14,532.84)
06051GEC9	BANK OF AMERICA CORP	5.62%	07/01/2020	02/29/2012	190,000.00	197,111.32	211,046.11	208,915.07	0.00	(2,131.04)
	Totals for Cusip				190,000.00	197,111.32	211,046.11	208,915.07	0.00	(2,131.04)
06051GEM7	BANK OF AMERICA CORP	5.70%	01/24/2022	01/19/2012	1,015,000.00	1,010,797.90	1,144,609.41	1,140,086.57	0.00	(4,522.84)
06051GEM7	BANK OF AMERICA CORP	5.70%	01/24/2022	03/27/2015	1,930,000.00	2,251,094.10	2,176,449.42	2,167,849.34	0.00	(8,600.08)
06051GEM7	BANK OF AMERICA CORP	5.70%	01/24/2022	06/21/2016	885,000.00	1,015,351.65	1,015,351.65	994,065.63	0.00	(21,286.02)
	Totals for Cusip				3,830,000.00	4,277,243.65	4,336,410.48	4,302,001.54	0.00	(34,408.94)
06051GEU9	BANK OF AMERICA CORP	3.30%	01/11/2023	03/19/2013	4,795,000.00	4,765,414.85	4,719,838.38	4,811,015.30	91,176.92	0.00
	Totals for Cusip				4,795,000.00	4,765,414.85	4,719,838.38	4,811,015.30	91,176.92	0.00
06051GEX3	BANK OF AMERICA CORP	2.60%	01/15/2019	10/17/2013	6,675,000.00	6,673,865.25	6,696,753.83	6,732,057.90	35,304.07	0.00
	Totals for Cusip				6,675,000.00	6,673,865.25	6,696,753.83	6,732,057.90	35,304.07	0.00
06051GFB0	BANK OF AMERICA CORP	4.12%	01/22/2024	01/15/2014	7,440,000.00	7,434,568.80	7,684,404.00	7,732,027.44	47,623.44	0.00
	Totals for Cusip				7,440,000.00	7,434,568.80	7,684,404.00	7,732,027.44	47,623.44	0.00
06051GFF1	BANK OF AMERICA CORP	4.00%	04/01/2024	03/27/2014	2,705,000.00	2,694,856.25	2,766,444.08	2,789,772.00	23,327.92	0.00
	Totals for Cusip				2,705,000.00	2,694,856.25	2,766,444.08	2,789,772.00	23,327.92	0.00
06051GFH7	BANK OF AMERICA CORP	4.20%	08/26/2024	10/03/2014	1,310,000.00	1,313,419.10	1,299,753.18	1,334,502.24	34,749.06	0.00

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	Totals for Cusip				1,310,000.00	1,313,419.10	1,299,753.18	1,334,502.24	34,749.06	0.00
06051GFU8	BANK OF AMERICA CORP	4.45%	03/03/2026	02/29/2016	3,870,000.00	3,870,000.00	3,870,000.00	3,988,182.06	118,182.06	0.00
	Totals for Cusip				3,870,000.00	3,870,000.00	3,870,000.00	3,988,182.06	118,182.06	0.00
06423KAA9	BANK ONE CAPITAL III	8.75%	09/01/2030	07/01/2009	5,000,000.00	4,697,080.00	7,160,905.00	7,037,350.00	0.00	(123,555.00)
	Totals for Cusip				5,000,000.00	4,697,080.00	7,160,905.00	7,037,350.00	0.00	(123,555.00)
064255AW2	BANK OF TOKYO-MITSUBISHI	3.75%	03/10/2024	03/04/2014	1,755,000.00	1,751,226.75	1,797,930.81	1,815,884.46	17,953.65	0.00
	Totals for Cusip				1,755,000.00	1,751,226.75	1,797,930.81	1,815,884.46	17,953.65	0.00
06738EAN5	BARCLAYS PLC	4.38%	01/12/2026	01/05/2016	2,705,000.00	2,691,799.60	2,691,799.60	2,739,683.51	47,883.91	0.00
	Totals for Cusip				2,705,000.00	2,691,799.60	2,691,799.60	2,739,683.51	47,883.91	0.00
073902PR3	BEAR STEARNS CO INC	6.40%	10/02/2017	09/27/2007	995,000.00	992,094.60	1,071,542.37	1,030,766.27	0.00	(40,776.10)
	Totals for Cusip				995,000.00	992,094.60	1,071,542.37	1,030,766.27	0.00	(40,776.10)
075887BF5	BECTON DICKINSON & CO	3.73%	12/15/2024	12/04/2014	1,245,000.00	1,245,000.00	1,255,614.87	1,273,164.39	17,549.52	0.00
	Totals for Cusip				1,245,000.00	1,245,000.00	1,255,614.87	1,273,164.39	17,549.52	0.00
084423AL6	BERKLEY WR CORP	6.15%	08/15/2019	08/19/2004	1,025,000.00	1,018,593.75	1,139,403.33	1,116,540.70	0.00	(22,862.63)
084423AL6	BERKLEY WR CORP	6.15%	08/15/2019	03/31/2006	475,000.00	470,102.75	528,016.18	517,421.30	0.00	(10,594.88)
	Totals for Cusip				1,500,000.00	1,488,696.50	1,667,419.51	1,633,962.00	0.00	(33,457.51)
084670BS6	BERKSHIRE HATHAWAY INC	3.12%	03/15/2026	03/08/2016	3,765,000.00	3,761,460.90	3,761,460.90	3,740,546.33	0.00	(20,914.57)
	Totals for Cusip				3,765,000.00	3,761,460.90	3,761,460.90	3,740,546.33	0.00	(20,914.57)
120111BM0	BUILDING MATERIALS CORP	5.38%	11/15/2024	10/27/2014	2,185,000.00	2,185,000.00	2,179,537.50	2,245,087.50	65,550.00	0.00
	Totals for Cusip				2,185,000.00	2,185,000.00	2,179,537.50	2,245,087.50	65,550.00	0.00
120568AT7	BUNGE LTD FINANCE CORP	8.50%	06/15/2019	06/04/2009	1,435,000.00	1,434,956.95	1,660,840.30	1,644,013.49	0.00	(16,826.81)
120568AT7	BUNGE LTD FINANCE CORP	8.50%	06/15/2019	07/01/2009	250,000.00	261,413.00	289,345.00	286,413.50	0.00	(2,931.50)

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Totals for Cusip					1,685,000.00	1,696,369.95	1,950,185.30	1,930,426.99	0.00	(19,758.31)
12189PAF9	BURLINGTON NORTH SANTA	7.57%	01/02/2021	07/01/2009	1,277,314.24	1,477,431.06	1,407,787.04	1,372,716.84	0.00	(35,070.20)
Totals for Cusip					1,277,314.24	1,477,431.06	1,407,787.04	1,372,716.84	0.00	(35,070.20)
12189TAJ3	BURLINGTON NORTH SANTA	6.70%	08/01/2028	02/02/2006	1,450,000.00	1,614,328.50	1,776,574.80	1,846,905.60	70,330.80	0.00
Totals for Cusip					1,450,000.00	1,614,328.50	1,776,574.80	1,846,905.60	70,330.80	0.00
12189TAX2	BURLINGTON NORTH SANTA	6.20%	08/15/2036	08/14/2006	810,000.00	805,310.10	953,493.93	1,037,912.94	84,419.01	0.00
12189TAX2	BURLINGTON NORTH SANTA	6.20%	08/15/2036	09/05/2006	10,000.00	10,247.90	11,771.53	12,813.74	1,042.21	0.00
Totals for Cusip					820,000.00	815,558.00	965,265.46	1,050,726.68	85,461.22	0.00
1248EPBG7	CCO HOLDINGS LLC / CAP	5.38%	05/01/2025	04/13/2015	2,500,000.00	2,500,000.00	2,487,500.00	2,575,000.00	87,500.00	0.00
Totals for Cusip					2,500,000.00	2,500,000.00	2,487,500.00	2,575,000.00	87,500.00	0.00
125094AQ5	CPD FINANCIAL	3.15%	07/24/2024	07/21/2014	3,290,000.00	3,277,695.40	3,304,870.80	3,336,685.10	31,814.30	0.00
Totals for Cusip					3,290,000.00	3,277,695.40	3,304,870.80	3,336,685.10	31,814.30	0.00
12527GAE3	CF INDUSTRIES INC	5.38%	03/15/2044	03/06/2014	1,615,000.00	1,610,930.20	1,404,592.96	1,332,875.65	0.00	(71,717.31)
Totals for Cusip					1,615,000.00	1,610,930.20	1,404,592.96	1,332,875.65	0.00	(71,717.31)
125509BH1	CIGNA CORP	6.15%	11/15/2036	11/07/2006	735,000.00	731,001.60	836,920.98	852,269.99	15,349.01	0.00
125509BH1	CIGNA CORP	6.15%	11/15/2036	01/24/2007	370,000.00	365,471.20	421,307.16	429,033.87	7,726.71	0.00
Totals for Cusip					1,105,000.00	1,096,472.80	1,258,228.14	1,281,303.86	23,075.72	0.00
125509BJ7	CIGNA CORP	5.38%	03/15/2017	03/12/2007	1,675,000.00	1,662,102.50	1,745,561.05	1,687,771.88	0.00	(57,789.17)
Totals for Cusip					1,675,000.00	1,662,102.50	1,745,561.05	1,687,771.88	0.00	(57,789.17)
125509BQ1	CIGNA CORP	5.88%	03/15/2041	03/02/2011	1,260,000.00	1,251,885.60	1,449,178.92	1,448,361.18	0.00	(817.74)
125509BQ1	CIGNA CORP	5.88%	03/15/2041	02/29/2012	1,340,000.00	1,506,973.38	1,541,190.28	1,540,320.62	0.00	(869.66)
Totals for Cusip					2,600,000.00	2,758,858.98	2,990,369.20	2,988,681.80	0.00	(1,687.40)

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12592BAF1	CNH INDUSTRIAL CAPITAL L	4.88%	04/01/2021	03/14/2016	1,635,000.00	1,625,958.45	1,625,958.45	1,700,400.00	74,441.55	0.00
	Totals for Cusip				1,635,000.00	1,625,958.45	1,625,958.45	1,700,400.00	74,441.55	0.00
12625GAC8	CNOOC FINANCE 2013 LTD	3.00%	05/09/2023	05/02/2013	995,000.00	979,846.15	931,287.17	960,374.00	29,086.83	0.00
	Totals for Cusip				995,000.00	979,846.15	931,287.17	960,374.00	29,086.83	0.00
126410LK3	CSX TRANSPORTATION INC	9.75%	06/15/2020	07/01/2009	1,953,000.00	2,273,581.04	2,481,126.35	2,404,373.45	0.00	(76,752.90)
	Totals for Cusip				1,953,000.00	2,273,581.04	2,481,126.35	2,404,373.45	0.00	(76,752.90)
126650BQ2	CVS CAREMARK CORP	6.94%	01/10/2030	02/29/2012	327,643.63	376,803.27	374,609.69	384,290.26	9,680.57	0.00
	Totals for Cusip				327,643.63	376,803.27	374,609.69	384,290.26	9,680.57	0.00
126650CD0	CVS CAREMARK CORP	5.30%	12/05/2043	12/02/2013	605,000.00	603,826.30	649,820.22	685,516.43	35,696.21	0.00
	Totals for Cusip				605,000.00	603,826.30	649,820.22	685,516.43	35,696.21	0.00
126650CN8	CVS CAREMARK CORP	5.12%	07/20/2045	07/13/2015	1,805,000.00	1,798,411.75	1,901,442.96	2,011,576.84	110,133.88	0.00
	Totals for Cusip				1,805,000.00	1,798,411.75	1,901,442.96	2,011,576.84	110,133.88	0.00
136385AL5	CANADIAN NATURAL	6.25%	03/15/2038	11/01/2016	2,500,000.00	2,813,750.00	2,813,750.00	2,844,160.00	30,410.00	0.00
	Totals for Cusip				2,500,000.00	2,813,750.00	2,813,750.00	2,844,160.00	30,410.00	0.00
141781AX2	CARGILL INC	6.00%	11/27/2017	11/19/2007	1,370,000.00	1,363,492.50	1,470,748.43	1,425,872.71	0.00	(44,875.72)
	Totals for Cusip				1,370,000.00	1,363,492.50	1,470,748.43	1,425,872.71	0.00	(44,875.72)
144141DD7	CAROLINA POWER & LIGHT	4.10%	03/15/2043	06/26/2014	2,190,000.00	2,171,625.90	2,125,572.39	2,189,737.20	64,164.81	0.00
	Totals for Cusip				2,190,000.00	2,171,625.90	2,125,572.39	2,189,737.20	64,164.81	0.00
15189XAD0	CENTERPOINT ENER	6.95%	03/15/2033	01/07/2004	400,000.00	397,666.93	526,824.40	532,643.60	5,819.20	0.00
	Totals for Cusip				400,000.00	397,666.93	526,824.40	532,643.60	5,819.20	0.00
161175AZ7	CHARTER COMM OPT LLC	6.38%	10/23/2035	12/01/2016	1,830,000.00	1,830,000.00	1,830,000.00	2,089,552.56	259,552.56	0.00
	Totals for Cusip				1,830,000.00	1,830,000.00	1,830,000.00	2,089,552.56	259,552.56	0.00

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161175BA1	CHARTER COMM OPT LLC	6.48%	10/23/2045	12/01/2016	2,215,000.00	2,215,000.00	2,215,000.00	2,560,714.99	345,714.99	0.00
161175BA1	CHARTER COMM OPT LLC	6.48%	10/23/2045	12/01/2016	696,000.00	842,859.93	842,859.93	804,630.98	0.00	(38,228.95)
	Totals for Cusip				2,911,000.00	3,057,859.93	3,057,859.93	3,365,345.97	345,714.99	(38,228.95)
169905AE6	CHOICE HOTELS INTL INC	5.75%	07/01/2022	07/09/2013	1,525,000.00	1,603,156.25	1,631,750.00	1,627,937.50	0.00	(3,812.50)
	Totals for Cusip				1,525,000.00	1,603,156.25	1,631,750.00	1,627,937.50	0.00	(3,812.50)
171232AP6	CHUBB CORP	6.38%	03/29/2067	01/22/2010	1,200,000.00	1,152,000.00	1,152,396.00	1,128,000.00	0.00	(24,396.00)
171232AP6	CHUBB CORP	6.38%	03/29/2067	01/28/2010	1,545,000.00	1,483,200.00	1,483,709.85	1,452,300.00	0.00	(31,409.85)
171232AP6	CHUBB CORP	6.38%	03/29/2067	02/09/2010	350,000.00	339,500.00	336,115.50	329,000.00	0.00	(7,115.50)
	Totals for Cusip				3,095,000.00	2,974,700.00	2,972,221.35	2,909,300.00	0.00	(62,921.35)
172967EW7	CITIGROUP INC	8.12%	07/15/2039	07/20/2009	535,000.00	524,144.85	767,338.20	794,974.69	27,636.49	0.00
172967EW7	CITIGROUP INC	8.12%	07/15/2039	06/24/2011	305,000.00	385,016.75	437,454.48	453,209.87	15,755.39	0.00
172967EW7	CITIGROUP INC	8.12%	07/15/2039	06/24/2011	385,000.00	484,776.60	552,196.64	572,084.59	19,887.95	0.00
	Totals for Cusip				1,225,000.00	1,393,938.20	1,756,989.32	1,820,269.15	63,279.83	0.00
172967HV6	CITIGROUP INC	4.00%	08/05/2024	10/03/2014	3,300,000.00	3,276,537.00	3,268,273.80	3,325,565.10	57,291.30	0.00
	Totals for Cusip				3,300,000.00	3,276,537.00	3,268,273.80	3,325,565.10	57,291.30	0.00
172967JZ5	CITIGROUP INC	5.95%	01/30/3100	08/05/2015	4,860,000.00	4,860,000.00	4,844,812.50	4,932,657.00	87,844.50	0.00
	Totals for Cusip				4,860,000.00	4,860,000.00	4,844,812.50	4,932,657.00	87,844.50	0.00
172967KA8	CITIGROUP INC	4.45%	09/29/2027	09/23/2015	2,400,000.00	2,388,960.00	2,384,109.60	2,438,030.40	53,920.80	0.00
	Totals for Cusip				2,400,000.00	2,388,960.00	2,384,109.60	2,438,030.40	53,920.80	0.00
172967KD2	CITIGROUP INC	6.12%	01/30/3100	11/05/2015	1,550,000.00	1,550,000.00	1,581,000.00	1,604,250.00	23,250.00	0.00
	Totals for Cusip				1,550,000.00	1,550,000.00	1,581,000.00	1,604,250.00	23,250.00	0.00
172967KG5	CITIGROUP INC	3.70%	01/12/2026	01/05/2016	5,260,000.00	5,253,004.20	5,253,004.20	5,232,921.52	0.00	(20,082.68)



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Totals for Cusip					5,260,000.00	5,253,004.20	5,253,004.20	5,232,921.52	0.00	(20,082.68)
172967KM2	CITIGROUP INC	6.25%	01/30/3100	04/18/2016	1,110,000.00	1,110,000.00	1,110,000.00	1,142,190.00	32,190.00	0.00
Totals for Cusip					1,110,000.00	1,110,000.00	1,110,000.00	1,142,190.00	32,190.00	0.00
195325BN4	REPUBLIC OF COLUMBIA	4.38%	07/12/2021	01/12/2016	550,000.00	551,650.00	551,650.00	576,125.00	24,475.00	0.00
Totals for Cusip					550,000.00	551,650.00	551,650.00	576,125.00	24,475.00	0.00
195325BQ7	REPUBLIC OF COLUMBIA	4.00%	02/26/2024	09/19/2013	865,000.00	852,846.75	823,912.50	873,650.00	49,737.50	0.00
Totals for Cusip					865,000.00	852,846.75	823,912.50	873,650.00	49,737.50	0.00
20030NAX9	COMCAST CORP	6.40%	05/15/2038	11/10/2009	825,000.00	844,701.00	1,023,991.65	1,056,412.50	32,420.85	0.00
20030NAX9	COMCAST CORP	6.40%	05/15/2038	06/15/2010	370,000.00	384,766.70	459,244.74	473,785.00	14,540.26	0.00
Totals for Cusip					1,195,000.00	1,229,467.70	1,483,236.39	1,530,197.50	46,961.11	0.00
200447AD2	COMISION FED DE ELECTRIC	4.88%	01/15/2024	10/17/2013	1,565,000.00	1,556,032.55	1,541,525.00	1,555,218.75	13,693.75	0.00
Totals for Cusip					1,565,000.00	1,556,032.55	1,541,525.00	1,555,218.75	13,693.75	0.00
200447AF7	COMISION FED DE ELECTRIC	4.75%	02/23/2027	10/11/2016	885,000.00	883,902.60	883,902.60	849,600.00	0.00	(34,302.60)
200447AF7	COMISION FED DE ELECTRIC	4.75%	02/23/2027	10/21/2016	1,000,000.00	1,032,500.00	1,032,500.00	960,000.00	0.00	(72,500.00)
Totals for Cusip					1,885,000.00	1,916,402.60	1,916,402.60	1,809,600.00	0.00	(106,802.60)
208251AE8	CONOCO INC	6.95%	04/15/2029	07/20/2016	1,316,000.00	1,641,038.84	1,641,038.84	1,654,946.33	13,907.49	0.00
Totals for Cusip					1,316,000.00	1,641,038.84	1,641,038.84	1,654,946.33	13,907.49	0.00
21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	03/27/2007	899,439.85	899,439.85	993,251.43	993,881.03	629.60	0.00
21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	07/01/2009	1,872,224.58	1,544,585.27	2,067,497.61	2,068,808.16	1,310.55	0.00
21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	02/29/2012	472,465.60	517,349.83	521,743.76	522,074.49	330.73	0.00
Totals for Cusip					3,244,130.03	2,961,374.95	3,582,492.80	3,584,763.68	2,270.88	0.00
21079VAA1	CONTINENTAL AIRLINES	4.75%	01/12/2021	11/17/2010	627,077.32	627,077.32	659,998.88	661,566.57	1,567.69	0.00

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Totals for Cusip					627,077.32	627,077.32	659,998.88	661,566.57	1,567.69	0.00
210805CB1	CONTINENTAL AIRLINES	6.65%	09/15/2017	10/29/2002	41,034.40	32,417.18	41,980.97	41,598.62	0.00	(382.35)
Totals for Cusip					41,034.40	32,417.18	41,980.97	41,598.62	0.00	(382.35)
210805DH7	CONTINENTAL AIRLINES	6.70%	06/15/2021	10/05/2005	62,813.19	59,986.60	65,325.72	66,739.01	1,413.29	0.00
Totals for Cusip					62,813.19	59,986.60	65,325.72	66,739.01	1,413.29	0.00
23331ABF5	DR HORTON INC	3.62%	02/15/2018	06/14/2013	450,000.00	448,875.00	455,625.00	454,500.00	0.00	(1,125.00)
Totals for Cusip					450,000.00	448,875.00	455,625.00	454,500.00	0.00	(1,125.00)
24668PAE7	DELHAIZE GROUP	5.70%	10/01/2040	03/21/2011	72,950.00	62,427.02	75,058.33	80,835.38	5,777.05	0.00
24668PAE7	DELHAIZE GROUP	5.70%	10/01/2040	03/21/2011	2,697,050.00	2,297,992.89	2,774,997.44	2,988,582.23	213,584.79	0.00
Totals for Cusip					2,770,000.00	2,360,419.91	2,850,055.77	3,069,417.61	219,361.84	0.00
247361ZH4	DELTA AIR LINES	4.95%	05/23/2019	11/15/2010	618,777.33	618,777.33	649,716.20	648,478.64	0.00	(1,237.56)
Totals for Cusip					618,777.33	618,777.33	649,716.20	648,478.64	0.00	(1,237.56)
247367BH7	DELTA AIR LINES	6.82%	08/10/2022	04/17/2008	1,144,462.23	1,144,462.23	1,318,191.60	1,316,131.56	0.00	(2,060.04)
247367BH7	DELTA AIR LINES	6.82%	08/10/2022	02/29/2012	385,003.43	422,079.25	443,446.95	442,753.94	0.00	(693.01)
Totals for Cusip					1,529,465.66	1,566,541.48	1,761,638.55	1,758,885.50	0.00	(2,753.05)
24736WAA8	DELTA AIR LINES	5.30%	04/15/2019	03/30/2011	769,953.87	769,953.87	816,151.10	812,301.33	0.00	(3,849.77)
Totals for Cusip					769,953.87	769,953.87	816,151.10	812,301.33	0.00	(3,849.77)
25152R5F6	DEUTSCHE BANK AG	3.38%	05/12/2021	05/09/2016	2,845,000.00	2,836,322.75	2,836,322.75	2,816,231.36	0.00	(20,091.39)
Totals for Cusip					2,845,000.00	2,836,322.75	2,836,322.75	2,816,231.36	0.00	(20,091.39)
25179MAL7	DEVON ENERGY	5.60%	07/15/2041	07/27/2016	2,000,000.00	1,956,560.00	1,956,560.00	2,059,992.00	103,432.00	0.00
Totals for Cusip					2,000,000.00	1,956,560.00	1,956,560.00	2,059,992.00	103,432.00	0.00
25214BAP9	DEXIA CREDIT LOCAL	1.88%	09/15/2021	09/07/2016	2,500,000.00	2,494,075.00	2,494,075.00	2,412,532.50	0.00	(81,542.50)

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Totals for Cusip					2,500,000.00	2,494,075.00	2,494,075.00	2,412,532.50	0.00	(81,542.50)
25272KAA1	DIAMOND 1 FIN DIAMOND 2	3.48%	06/01/2019	05/17/2016	1,905,000.00	1,904,523.75	1,904,523.75	1,944,635.43	40,111.68	0.00
Totals for Cusip					1,905,000.00	1,904,523.75	1,904,523.75	1,944,635.43	40,111.68	0.00
25272KAD5	DIAMOND 1 FIN DIAMOND 2	4.42%	06/15/2021	05/17/2016	1,620,000.00	1,619,530.20	1,619,530.20	1,676,286.90	56,756.70	0.00
Totals for Cusip					1,620,000.00	1,619,530.20	1,619,530.20	1,676,286.90	56,756.70	0.00
25466AAA9	DISCOVER BANK	8.70%	11/18/2019	11/10/2009	543,000.00	395,163.46	642,386.38	616,523.29	0.00	(25,863.09)
Totals for Cusip					543,000.00	395,163.46	642,386.38	616,523.29	0.00	(25,863.09)
25466AAB7	DISCOVER BANK	7.00%	04/15/2020	04/12/2010	1,235,000.00	1,226,441.45	1,406,150.01	1,371,316.83	0.00	(34,833.18)
Totals for Cusip					1,235,000.00	1,226,441.45	1,406,150.01	1,371,316.83	0.00	(34,833.18)
25466AAE1	DISCOVER BANK	4.25%	03/13/2026	03/10/2014	1,875,000.00	1,869,412.50	1,887,613.13	1,910,107.50	22,494.37	0.00
Totals for Cusip					1,875,000.00	1,869,412.50	1,887,613.13	1,910,107.50	22,494.37	0.00
254709AJ7	DISCOVER FINANCIAL	3.85%	11/21/2022	03/19/2013	1,747,000.00	1,281,713.80	1,731,062.12	1,773,612.05	42,549.93	0.00
Totals for Cusip					1,747,000.00	1,281,713.80	1,731,062.12	1,773,612.05	42,549.93	0.00
257375AF2	DOMINION GAS HLDGS LLC	4.80%	11/01/2043	07/31/2014	175,000.00	174,578.48	167,366.68	181,333.78	13,967.10	0.00
Totals for Cusip					175,000.00	174,578.48	167,366.68	181,333.78	13,967.10	0.00
260543BJ1	DOW CHEMICAL CO/THE	7.38%	11/01/2029	07/01/2009	3,430,000.00	3,117,273.18	4,236,218.07	4,507,009.71	270,791.64	0.00
Totals for Cusip					3,430,000.00	3,117,273.18	4,236,218.07	4,507,009.71	270,791.64	0.00
260543CC5	DOW CHEMICAL CO/THE	4.25%	11/15/2020	09/26/2013	750,000.00	783,960.00	785,074.50	794,310.00	9,235.50	0.00
Totals for Cusip					750,000.00	783,960.00	785,074.50	794,310.00	9,235.50	0.00
260543CK7	DOW CHEMICAL CO/THE	4.25%	10/01/2034	10/24/2014	1,570,000.00	1,542,148.20	1,416,954.83	1,547,327.63	130,372.80	0.00
Totals for Cusip					1,570,000.00	1,542,148.20	1,416,954.83	1,547,327.63	130,372.80	0.00
26875PAP6	EOG RESOURCES INC	4.15%	01/15/2026	01/11/2016	5,225,000.00	5,217,371.50	5,217,371.50	5,467,936.38	250,564.88	0.00



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Totals for Cusip					5,225,000.00	5,217,371.50	5,217,371.50	5,467,936.38	250,564.88	0.00
26882PBB7	ERAC USA FINANCE CO	6.38%	10/15/2017	10/10/2007	1,838,000.00	1,834,783.50	1,973,767.55	1,904,434.51	0.00	(69,333.04)
Totals for Cusip					1,838,000.00	1,834,783.50	1,973,767.55	1,904,434.51	0.00	(69,333.04)
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	10/10/2007	630,000.00	624,544.20	767,774.70	798,245.28	30,470.58	0.00
Totals for Cusip					630,000.00	624,544.20	767,774.70	798,245.28	30,470.58	0.00
283677AW2	EL PASO ELECTRIC	6.00%	05/15/2035	05/11/2005	1,350,000.00	1,342,197.00	1,596,430.35	1,556,621.55	0.00	(39,808.80)
283677AW2	EL PASO ELECTRIC	6.00%	05/15/2035	03/31/2006	320,000.00	300,291.20	378,413.12	368,976.96	0.00	(9,436.16)
Totals for Cusip					1,670,000.00	1,642,488.20	1,974,843.47	1,925,598.51	0.00	(49,244.96)
29103DAG1	EMERA US FINANCE LP	3.55%	06/15/2026	06/09/2016	1,240,000.00	1,236,590.00	1,236,590.00	1,218,957.20	0.00	(17,632.80)
Totals for Cusip					1,240,000.00	1,236,590.00	1,236,590.00	1,218,957.20	0.00	(17,632.80)
29266MAE9	ENERGY EAST	6.75%	09/15/2033	09/08/2003	265,000.00	264,549.50	306,264.48	303,632.50	0.00	(2,631.98)
Totals for Cusip					265,000.00	264,549.50	306,264.48	303,632.50	0.00	(2,631.98)
29268BAF8	ENEL FINANCE INTERNATIONAL	6.00%	10/07/2039	09/30/2009	1,870,000.00	1,859,958.10	2,090,923.67	2,089,126.60	0.00	(1,797.07)
Totals for Cusip					1,870,000.00	1,859,958.10	2,090,923.67	2,089,126.60	0.00	(1,797.07)
30161MAE3	EXELON GENERATION CO	6.20%	10/01/2017	09/25/2007	1,180,000.00	1,177,120.80	1,258,966.78	1,219,626.76	0.00	(39,340.02)
Totals for Cusip					1,180,000.00	1,177,120.80	1,258,966.78	1,219,626.76	0.00	(39,340.02)
30161MAG8	EXELON GENERATION CO	6.25%	10/01/2039	09/16/2009	1,300,000.00	1,298,219.00	1,315,068.30	1,308,925.80	0.00	(6,142.50)
Totals for Cusip					1,300,000.00	1,298,219.00	1,315,068.30	1,308,925.80	0.00	(6,142.50)
30161NAC5	EXELON CORPORATION	5.62%	06/15/2035	02/29/2012	980,000.00	1,110,092.06	1,045,863.84	1,084,387.64	38,523.80	0.00
Totals for Cusip					980,000.00	1,110,092.06	1,045,863.84	1,084,387.64	38,523.80	0.00
30769QAA8	FARMER MAC GTD	5.12%	04/19/2017	02/29/2012	3,500,000.00	4,059,723.50	3,678,409.00	3,546,487.00	0.00	(131,922.00)
Totals for Cusip					3,500,000.00	4,059,723.50	3,678,409.00	3,546,487.00	0.00	(131,922.00)

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3134A4AA2	FREDDIE MAC	6.75%	03/15/2031	02/29/2012	1,520,000.00	2,258,022.32	2,179,009.68	2,142,269.76	0.00	(36,739.92)
3134A4AA2	FREDDIE MAC	6.75%	03/15/2031	08/02/2016	1,250,000.00	1,946,905.00	1,946,905.00	1,761,735.00	0.00	(185,170.00)
	Totals for Cusip				2,770,000.00	4,204,927.32	4,125,914.68	3,904,004.76	0.00	(221,909.92)
313586RC5	FANNIE MAE	0.00%	10/09/2019	02/29/2012	2,560,000.00	1,991,825.92	2,370,600.96	2,427,655.68	57,054.72	0.00
	Totals for Cusip				2,560,000.00	1,991,825.92	2,370,600.96	2,427,655.68	57,054.72	0.00
31359MFJ7	FANNIE MAE	7.12%	01/15/2030	01/26/2016	1,335,000.00	2,012,926.35	2,012,926.35	1,904,999.61	0.00	(107,926.74)
31359MFJ7	FANNIE MAE	7.12%	01/15/2030	07/29/2016	1,655,000.00	2,617,150.80	2,617,150.80	2,361,628.73	0.00	(255,522.07)
	Totals for Cusip				2,990,000.00	4,630,077.15	4,630,077.15	4,266,628.34	0.00	(363,448.81)
31359MFP3	FANNIE MAE	7.25%	05/15/2030	05/28/2014	1,855,000.00	2,767,660.00	2,742,124.07	2,687,932.10	0.00	(54,191.97)
	Totals for Cusip				1,855,000.00	2,767,660.00	2,742,124.07	2,687,932.10	0.00	(54,191.97)
31620MAN6	FIDELITY NATIONAL	2.85%	10/15/2018	10/13/2015	3,005,000.00	3,003,737.90	3,015,610.66	3,057,265.97	41,655.31	0.00
	Totals for Cusip				3,005,000.00	3,003,737.90	3,015,610.66	3,057,265.97	41,655.31	0.00
31620MAP1	FIDELITY NATIONAL	3.62%	10/15/2020	10/13/2015	4,020,000.00	4,014,733.80	4,072,368.54	4,161,777.36	89,408.82	0.00
	Totals for Cusip				4,020,000.00	4,014,733.80	4,072,368.54	4,161,777.36	89,408.82	0.00
33767BAA7	FIRSTENERGY	5.45%	07/15/2044	05/14/2014	680,000.00	677,008.00	684,781.76	721,865.56	37,083.80	0.00
	Totals for Cusip				680,000.00	677,008.00	684,781.76	721,865.56	37,083.80	0.00
345370CQ1	FORD MOTOR COMPANY	4.75%	01/15/2043	02/10/2016	2,280,000.00	2,052,684.00	2,052,684.00	2,164,647.96	111,963.96	0.00
345370CQ1	FORD MOTOR COMPANY	4.75%	01/15/2043	08/09/2016	125,000.00	135,216.25	135,216.25	118,675.88	0.00	(16,540.37)
	Totals for Cusip				2,405,000.00	2,187,900.25	2,187,900.25	2,283,323.84	111,963.96	(16,540.37)
345397XL2	FORD MOTOR CREDIT CO	4.13%	08/04/2025	02/23/2016	3,195,000.00	3,178,386.00	3,178,386.00	3,198,840.39	20,454.39	0.00
	Totals for Cusip				3,195,000.00	3,178,386.00	3,178,386.00	3,198,840.39	20,454.39	0.00
35803QAD9	FRESEMIUS MED CARE	6.88%	07/15/2017	02/29/2012	720,000.00	799,200.00	768,600.00	738,900.00	0.00	(29,700.00)



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	Totals for Cusip				720,000.00	799,200.00	768,600.00	738,900.00	0.00	(29,700.00)
36164QMS4	GE CAPITAL INTL FUNDING	2.34%	11/15/2020	07/01/2016	1,484,000.00	1,484,834.76	1,484,834.76	1,483,292.13	0.00	(1,542.63)
	Totals for Cusip				1,484,000.00	1,484,834.76	1,484,834.76	1,483,292.13	0.00	(1,542.63)
36164QNA2	GE CAPITAL INTL FUNDING	4.42%	11/15/2035	07/01/2016	628,000.00	627,919.98	627,919.98	658,085.60	30,165.62	0.00
	Totals for Cusip				628,000.00	627,919.98	627,919.98	658,085.60	30,165.62	0.00
361841AD1	GLP CAPITAL LP FIN II	4.88%	11/01/2020	07/29/2014	2,625,000.00	2,658,499.04	2,572,500.00	2,756,250.00	183,750.00	0.00
	Totals for Cusip				2,625,000.00	2,658,499.04	2,572,500.00	2,756,250.00	183,750.00	0.00
369604BF9	GENERAL ELECTRIC CORP	4.12%	10/09/2042	10/01/2012	335,000.00	333,113.95	327,223.65	337,965.09	10,741.44	0.00
	Totals for Cusip				335,000.00	333,113.95	327,223.65	337,965.09	10,741.44	0.00
369622SM8	GENERAL ELECTRIC	5.30%	02/11/2021	02/08/2011	513,000.00	511,189.11	578,469.06	568,946.75	0.00	(9,522.31)
	Totals for Cusip				513,000.00	511,189.11	578,469.06	568,946.75	0.00	(9,522.31)
37045VAF7	GENERAL MOTORS	6.25%	10/02/2043	07/21/2014	2,390,000.00	2,390,000.00	2,525,121.04	2,642,094.81	116,973.77	0.00
37045VAF7	GENERAL MOTORS	6.25%	10/02/2043	07/21/2014	800,000.00	802,979.26	845,228.80	884,383.20	39,154.40	0.00
37045VAF7	GENERAL MOTORS	6.25%	10/02/2043	07/21/2014	430,000.00	430,000.00	454,310.48	475,355.97	21,045.49	0.00
	Totals for Cusip				3,620,000.00	3,622,979.26	3,824,660.32	4,001,833.98	177,173.66	0.00
37331NAB7	GEORGIA PACIFIC LLC	5.40%	11/01/2020	10/27/2010	630,000.00	626,301.90	694,926.54	692,608.77	0.00	(2,317.77)
	Totals for Cusip				630,000.00	626,301.90	694,926.54	692,608.77	0.00	(2,317.77)
375558AS2	GILEAD SCIENCES INC	5.65%	12/01/2041	12/06/2011	385,000.00	384,126.05	438,635.12	444,994.55	6,359.43	0.00
	Totals for Cusip				385,000.00	384,126.05	438,635.12	444,994.55	6,359.43	0.00
375558AX1	GILEAD SCIENCES INC	4.80%	04/01/2044	03/04/2014	1,095,000.00	1,092,875.70	1,099,312.11	1,137,010.77	37,698.66	0.00
	Totals for Cusip				1,095,000.00	1,092,875.70	1,099,312.11	1,137,010.77	37,698.66	0.00
375558AZ6	GILEAD SCIENCES INC	3.50%	02/01/2025	11/12/2014	2,575,000.00	2,572,579.50	2,596,475.50	2,603,476.93	7,001.43	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					2,575,000.00	2,572,579.50	2,596,475.50	2,603,476.93	7,001.43	0.00
375558BK8	GILEAD SCIENCES INC	4.15%	03/01/2047	10/11/2016	50,000.00	50,342.00	50,342.00	47,490.15	0.00	(2,851.85)
375558BK8	GILEAD SCIENCES INC	4.15%	03/01/2047	10/12/2016	50,000.00	50,454.00	50,454.00	47,490.15	0.00	(2,963.85)
Totals for Cusip					100,000.00	100,796.00	100,796.00	94,980.30	0.00	(5,815.70)
38141EA58	GOLDMAN SACHS	5.38%	03/15/2020	03/01/2010	680,000.00	673,873.20	747,009.24	737,790.48	0.00	(9,218.76)
38141EA58	GOLDMAN SACHS	5.38%	03/15/2020	02/29/2012	1,120,000.00	1,147,696.48	1,230,368.16	1,215,184.32	0.00	(15,183.84)
Totals for Cusip					1,800,000.00	1,821,569.68	1,977,377.40	1,952,974.80	0.00	(24,402.60)
38141EA66	GOLDMAN SACHS	6.00%	06/15/2020	08/17/2010	2,100,000.00	2,284,779.00	2,373,231.00	2,328,776.10	0.00	(44,454.90)
Totals for Cusip					2,100,000.00	2,284,779.00	2,373,231.00	2,328,776.10	0.00	(44,454.90)
38141EC23	GOLDMAN SACHS	3.85%	07/08/2024	10/03/2014	4,620,000.00	4,640,050.80	4,714,525.20	4,716,054.42	1,529.22	0.00
Totals for Cusip					4,620,000.00	4,640,050.80	4,714,525.20	4,716,054.42	1,529.22	0.00
38141GFM1	GOLDMAN SACHS GROUP	6.15%	04/01/2018	01/26/2010	3,425,000.00	3,644,028.75	3,719,262.30	3,602,808.88	0.00	(116,453.42)
Totals for Cusip					3,425,000.00	3,644,028.75	3,719,262.30	3,602,808.88	0.00	(116,453.42)
38141GGM0	GOLDMAN SACHS GROUP	6.25%	02/01/2041	01/21/2011	905,000.00	901,588.15	1,079,485.81	1,121,808.14	42,322.33	0.00
38141GGM0	GOLDMAN SACHS GROUP	6.25%	02/01/2041	02/29/2012	1,500,000.00	1,548,558.00	1,789,203.00	1,859,350.50	70,147.50	0.00
Totals for Cusip					2,405,000.00	2,450,146.15	2,868,688.81	2,981,158.64	112,469.83	0.00
38141GGQ1	GOLDMAN SACHS GROUP	5.25%	07/27/2021	07/22/2011	1,210,000.00	1,209,346.60	1,337,800.20	1,326,147.90	0.00	(11,652.30)
38141GGQ1	GOLDMAN SACHS GROUP	5.25%	07/27/2021	08/24/2011	4,860,000.00	4,637,460.60	5,373,313.20	5,326,511.40	0.00	(46,801.80)
38141GGQ1	GOLDMAN SACHS GROUP	5.25%	07/27/2021	10/25/2011	635,000.00	642,632.70	702,068.70	695,953.65	0.00	(6,115.05)
Totals for Cusip					6,705,000.00	6,489,439.90	7,413,182.10	7,348,612.95	0.00	(64,569.15)
38143U8H7	GOLDMAN SACHS GROUP	3.75%	02/25/2026	02/22/2016	1,485,000.00	1,481,569.65	1,481,569.65	1,489,362.93	7,793.28	0.00
Totals for Cusip					1,485,000.00	1,481,569.65	1,481,569.65	1,489,362.93	7,793.28	0.00

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38148BAB4	GOLDMAN SACHS GROUP	5.38%	01/30/3100	04/16/2015	4,775,000.00	4,775,000.00	4,745,156.25	4,822,750.00	77,593.75	0.00
	Totals for Cusip				4,775,000.00	4,775,000.00	4,745,156.25	4,822,750.00	77,593.75	0.00
38148BAC2	GOLDMAN SACHS GROUP	5.30%	01/30/3100	07/20/2016	1,035,000.00	1,035,000.00	1,035,000.00	992,306.25	0.00	(42,693.75)
	Totals for Cusip				1,035,000.00	1,035,000.00	1,035,000.00	992,306.25	0.00	(42,693.75)
397624AE7	GREIF INC	6.75%	02/01/2017	10/29/2007	1,475,000.00	1,465,781.25	1,541,375.00	1,478,687.50	0.00	(62,687.50)
	Totals for Cusip				1,475,000.00	1,465,781.25	1,541,375.00	1,478,687.50	0.00	(62,687.50)
398433AH5	GRIFFON CORP	5.25%	03/01/2022	06/17/2014	1,045,000.00	1,045,000.00	996,668.75	1,058,846.25	62,177.50	0.00
	Totals for Cusip				1,045,000.00	1,045,000.00	996,668.75	1,058,846.25	62,177.50	0.00
404119BP3	HCA INC	4.25%	10/15/2019	10/07/2014	1,305,000.00	1,305,000.00	1,331,100.00	1,357,200.00	26,100.00	0.00
	Totals for Cusip				1,305,000.00	1,305,000.00	1,331,100.00	1,357,200.00	26,100.00	0.00
404119BQ1	HCA INC	5.25%	04/15/2025	10/07/2014	925,000.00	925,000.00	931,937.50	965,468.75	33,531.25	0.00
	Totals for Cusip				925,000.00	925,000.00	931,937.50	965,468.75	33,531.25	0.00
404121AE5	HCA INC	5.88%	03/15/2022	02/29/2012	250,000.00	256,250.00	263,750.00	269,375.00	5,625.00	0.00
	Totals for Cusip				250,000.00	256,250.00	263,750.00	269,375.00	5,625.00	0.00
404121AF2	HCA INC	4.75%	05/01/2023	08/06/2013	2,700,000.00	2,538,000.00	2,673,000.00	2,764,125.00	91,125.00	0.00
	Totals for Cusip				2,700,000.00	2,538,000.00	2,673,000.00	2,764,125.00	91,125.00	0.00
40429CGD8	HSBC FINANCE CORP	6.68%	01/15/2021	02/29/2012	1,550,000.00	1,658,748.00	1,778,897.80	1,742,263.55	0.00	(36,634.25)
	Totals for Cusip				1,550,000.00	1,658,748.00	1,778,897.80	1,742,263.55	0.00	(36,634.25)
416518AB4	HARTFORD FINL SVCS GRP	5.12%	04/15/2022	04/02/2012	2,010,000.00	1,999,065.60	2,207,410.14	2,229,461.85	22,051.71	0.00
	Totals for Cusip				2,010,000.00	1,999,065.60	2,207,410.14	2,229,461.85	22,051.71	0.00
42809HAG2	HESS CORP	4.30%	04/01/2027	09/19/2016	1,860,000.00	1,856,094.00	1,856,094.00	1,851,484.92	0.00	(4,609.08)
	Totals for Cusip				1,860,000.00	1,856,094.00	1,856,094.00	1,851,484.92	0.00	(4,609.08)

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42824CAS8	HP ENTERPRISE CO	2.45%	10/05/2017	12/23/2016	7,325,000.00	7,330,179.39	7,330,179.39	7,365,727.00	35,547.61	0.00
	Totals for Cusip				7,325,000.00	7,330,179.39	7,330,179.39	7,365,727.00	35,547.61	0.00
42824CAU3	HP ENTERPRISE CO	2.85%	10/05/2018	12/23/2016	1,375,000.00	1,375,892.51	1,375,892.51	1,388,297.63	12,405.12	0.00
	Totals for Cusip				1,375,000.00	1,375,892.51	1,375,892.51	1,388,297.63	12,405.12	0.00
437076BA9	HOME DEPOT INC	4.20%	04/01/2043	04/02/2013	1,940,000.00	1,931,813.20	1,943,381.42	1,998,875.12	55,493.70	0.00
	Totals for Cusip				1,940,000.00	1,931,813.20	1,943,381.42	1,998,875.12	55,493.70	0.00
445545AF3	REPUBLIC OF HUNGARY	7.62%	03/29/2041	05/23/2016	1,492,000.00	2,109,315.00	2,109,315.00	2,084,697.00	0.00	(24,618.00)
	Totals for Cusip				1,492,000.00	2,109,315.00	2,109,315.00	2,084,697.00	0.00	(24,618.00)
445545AK2	REPUBLIC OF HUNGARY	4.00%	03/25/2019	03/18/2014	1,602,000.00	1,591,683.12	1,669,284.00	1,658,070.00	0.00	(11,214.00)
	Totals for Cusip				1,602,000.00	1,591,683.12	1,669,284.00	1,658,070.00	0.00	(11,214.00)
44965UAA2	ILFC E-CAPITAL TRUST	4.92%	12/21/2065	02/29/2012	590,000.00	427,750.00	542,800.00	519,200.00	0.00	(23,600.00)
	Totals for Cusip				590,000.00	427,750.00	542,800.00	519,200.00	0.00	(23,600.00)
453140AA3	IMPERIAL TOBACCO	2.05%	02/11/2018	02/05/2013	4,430,000.00	4,426,013.00	4,409,945.39	4,434,111.04	24,165.65	0.00
	Totals for Cusip				4,430,000.00	4,426,013.00	4,409,945.39	4,434,111.04	24,165.65	0.00
455780BD7	REPUBLIC OF INDONESIA	5.88%	03/13/2020	10/10/2013	1,550,000.00	1,666,250.00	1,680,110.10	1,691,659.15	11,549.05	0.00
455780BD7	REPUBLIC OF INDONESIA	5.88%	03/13/2020	10/10/2013	1,415,000.00	1,517,587.50	1,533,777.93	1,544,321.10	10,543.17	0.00
	Totals for Cusip				2,965,000.00	3,183,837.50	3,213,888.03	3,235,980.25	22,092.22	0.00
460146CA9	INTERNATIONAL PAPER	7.95%	06/15/2018	07/13/2010	23,000.00	27,243.04	26,080.87	24,965.97	0.00	(1,114.90)
460146CA9	INTERNATIONAL PAPER	7.95%	06/15/2018	07/13/2010	770,000.00	910,779.10	873,142.27	835,817.29	0.00	(37,324.98)
	Totals for Cusip				793,000.00	938,022.14	899,223.14	860,783.26	0.00	(38,439.88)
460146CF8	INTERNATIONAL PAPER	7.30%	11/15/2039	11/30/2009	2,535,000.00	2,528,434.35	2,889,410.75	3,230,142.63	340,731.88	0.00
460146CF8	INTERNATIONAL PAPER	7.30%	11/15/2039	02/29/2012	750,000.00	964,886.25	854,855.25	955,663.50	100,808.25	0.00



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Totals for Cusip					3,285,000.00	3,493,320.60	3,744,266.00	4,185,806.13	441,540.13	0.00
46513EFF4	AID ISRAEL	5.50%	09/18/2023	11/21/2013	3,556,000.00	4,231,910.26	4,260,763.64	4,208,792.70	0.00	(51,970.94)
Totals for Cusip					3,556,000.00	4,231,910.26	4,260,763.64	4,208,792.70	0.00	(51,970.94)
46513EGV8	AID ISRAEL	5.50%	12/04/2023	01/06/2016	5,000.00	6,088.94	6,088.94	5,948.17	0.00	(140.77)
46513EGV8	AID ISRAEL	5.50%	12/04/2023	01/06/2016	425,000.00	517,559.82	517,559.82	505,594.45	0.00	(11,965.37)
Totals for Cusip					430,000.00	523,648.76	523,648.76	511,542.62	0.00	(12,106.14)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	01/06/2016	1,120,000.00	1,368,989.40	1,368,989.40	1,342,598.88	0.00	(26,390.52)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	06/28/2016	1,170,000.00	1,499,097.60	1,499,097.60	1,402,536.33	0.00	(96,561.27)
Totals for Cusip					2,290,000.00	2,868,087.00	2,868,087.00	2,745,135.21	0.00	(122,951.79)
46625HGN4	JP MORGAN CHASE & CO	6.12%	06/27/2017	02/29/2012	3,650,000.00	4,105,782.80	3,865,258.75	3,729,920.40	0.00	(135,338.35)
Totals for Cusip					3,650,000.00	4,105,782.80	3,865,258.75	3,729,920.40	0.00	(135,338.35)
46625HHA1	JP MORGAN CHASE & CO	7.90%	01/30/3100	04/16/2008	4,200,000.00	4,200,000.00	4,275,600.00	4,349,100.00	73,500.00	0.00
Totals for Cusip					4,200,000.00	4,200,000.00	4,275,600.00	4,349,100.00	73,500.00	0.00
46625HHU7	JP MORGAN CHASE & CO	4.25%	10/15/2020	10/14/2010	1,500,000.00	1,492,650.00	1,591,266.00	1,587,354.00	0.00	(3,912.00)
Totals for Cusip					1,500,000.00	1,492,650.00	1,591,266.00	1,587,354.00	0.00	(3,912.00)
46625HJY7	JP MORGAN CHASE & CO	3.88%	09/10/2024	09/03/2014	3,400,000.00	3,382,150.00	3,382,129.60	3,440,245.80	58,116.20	0.00
46625HJY7	JP MORGAN CHASE & CO	3.88%	09/10/2024	10/03/2014	3,250,000.00	3,219,807.50	3,232,918.00	3,288,470.25	55,552.25	0.00
Totals for Cusip					6,650,000.00	6,601,957.50	6,615,047.60	6,728,716.05	113,668.45	0.00
472319AM4	JEFFERIES GROUP INC	6.50%	01/20/2043	01/15/2013	1,220,000.00	1,205,238.00	1,128,066.90	1,255,367.80	127,300.90	0.00
Totals for Cusip					1,220,000.00	1,205,238.00	1,128,066.90	1,255,367.80	127,300.90	0.00
48121CYK6	JP MORGAN CHASE	6.00%	10/01/2017	09/19/2007	1,080,000.00	1,078,779.60	1,154,692.80	1,114,542.72	0.00	(40,150.08)
Totals for Cusip					1,080,000.00	1,078,779.60	1,154,692.80	1,114,542.72	0.00	(40,150.08)

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48126HAC4	JPMORGAN CHASE & CO	6.10%	01/30/3100	09/18/2014	3,575,000.00	3,575,000.00	3,593,232.50	3,617,453.13	24,220.63	0.00
	Totals for Cusip				3,575,000.00	3,575,000.00	3,593,232.50	3,617,453.13	24,220.63	0.00
492386AU1	KERR MCGEE CORPORATION	6.95%	07/01/2024	02/29/2012	40,000.00	49,330.32	42,972.16	47,191.72	4,219.56	0.00
	Totals for Cusip				40,000.00	49,330.32	42,972.16	47,191.72	4,219.56	0.00
494550AU0	KINDER MORGAN ENERGY	6.00%	02/01/2017	02/29/2012	770,000.00	896,572.60	779,000.53	772,332.33	0.00	(6,668.20)
	Totals for Cusip				770,000.00	896,572.60	779,000.53	772,332.33	0.00	(6,668.20)
50048MBK5	KOMMUNALBANKEN AS	1.12%	05/23/2018	05/15/2013	7,012,000.00	6,994,329.76	6,957,755.17	6,984,358.70	26,603.53	0.00
	Totals for Cusip				7,012,000.00	6,994,329.76	6,957,755.17	6,984,358.70	26,603.53	0.00
500605AE0	KOPPERS INC	7.88%	12/01/2019	10/01/2014	3,000,000.00	3,127,500.00	2,962,500.00	3,041,250.00	78,750.00	0.00
	Totals for Cusip				3,000,000.00	3,127,500.00	2,962,500.00	3,041,250.00	78,750.00	0.00
50076QAR7	KRAFT FOODS INC	6.88%	01/26/2039	01/08/2013	1,455,000.00	1,446,224.63	1,724,466.00	1,827,993.62	103,527.62	0.00
	Totals for Cusip				1,455,000.00	1,446,224.63	1,724,466.00	1,827,993.62	103,527.62	0.00
50077LAB2	KRAFT HEINZ FOODS CO	4.38%	06/01/2046	08/16/2016	835,000.00	832,321.85	832,321.85	785,717.47	0.00	(46,604.38)
	Totals for Cusip				835,000.00	832,321.85	832,321.85	785,717.47	0.00	(46,604.38)
50077LAD8	KRAFT HEINZ FOODS CO	3.00%	06/01/2026	08/16/2016	2,075,000.00	2,066,030.29	2,066,030.29	1,948,086.78	0.00	(117,943.51)
	Totals for Cusip				2,075,000.00	2,066,030.29	2,066,030.29	1,948,086.78	0.00	(117,943.51)
50077LAL0	KRAFT HEINZ FOODS CO	5.00%	07/15/2035	08/16/2016	1,535,000.00	1,520,857.23	1,520,857.23	1,610,366.97	89,509.74	0.00
	Totals for Cusip				1,535,000.00	1,520,857.23	1,520,857.23	1,610,366.97	89,509.74	0.00
50247VAC3	LYB INTL FINANCE BV	4.88%	03/15/2044	02/25/2014	1,305,000.00	1,289,744.55	1,191,718.17	1,351,441.04	159,722.87	0.00
	Totals for Cusip				1,305,000.00	1,289,744.55	1,191,718.17	1,351,441.04	159,722.87	0.00
51327ZAB0	LAMB WESTON HLD	4.88%	11/01/2026	11/01/2016	1,720,000.00	1,720,000.00	1,720,000.00	1,701,725.00	0.00	(18,275.00)
	Totals for Cusip				1,720,000.00	1,720,000.00	1,720,000.00	1,701,725.00	0.00	(18,275.00)

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525ESC1H2	LEHMAN BROTHERS	0.00%	04/04/2016	03/22/2006	560,000.00	324,102.22	21,994.72	32,200.00	10,205.28	0.00
525ESC1H2	LEHMAN BROTHERS	0.00%	04/04/2016	03/22/2006	1,805,000.00	1,044,650.91	70,893.68	103,787.50	32,893.82	0.00
525ESC1H2	LEHMAN BROTHERS	0.00%	04/04/2016	03/31/2006	800,000.00	454,603.16	31,421.03	46,000.00	14,578.97	0.00
	Totals for Cusip				3,165,000.00	1,823,356.29	124,309.43	181,987.50	57,678.07	0.00
525ESC2W8	LEHMAN BROTHERS	0.00%	02/06/2012	01/09/2007	3,470,000.00	2,054,633.60	138,496.43	199,525.00	61,028.57	0.00
	Totals for Cusip				3,470,000.00	2,054,633.60	138,496.43	199,525.00	61,028.57	0.00
525ESC6Y0	LEHMAN BROTHERS	0.00%	09/27/2027	09/19/2007	1,050,000.00	609,356.64	41,532.51	62,475.00	20,942.49	0.00
	Totals for Cusip				1,050,000.00	609,356.64	41,532.51	62,475.00	20,942.49	0.00
53079EAE4	LIBERTY MUTUAL GROUP	7.00%	03/15/2034	02/11/2005	560,000.00	598,628.80	646,626.96	664,918.24	18,291.28	0.00
53079EAE4	LIBERTY MUTUAL GROUP	7.00%	03/15/2034	02/11/2005	1,070,000.00	1,141,615.10	1,235,519.37	1,270,468.78	34,949.41	0.00
53079EAE4	LIBERTY MUTUAL GROUP	7.00%	03/15/2034	03/31/2006	385,000.00	385,635.25	444,556.04	457,131.29	12,575.25	0.00
	Totals for Cusip				2,015,000.00	2,125,879.15	2,326,702.37	2,392,518.31	65,815.94	0.00
53079EAZ7	LIBERTY MUTUAL GROUP	6.50%	05/01/2042	05/01/2012	965,000.00	962,732.25	1,096,978.23	1,144,134.88	47,156.65	0.00
	Totals for Cusip				965,000.00	962,732.25	1,096,978.23	1,144,134.88	47,156.65	0.00
532716AU1	LIMITED BRANDS	5.62%	02/15/2022	01/29/2013	2,500,000.00	2,712,500.00	2,656,250.00	2,668,750.00	12,500.00	0.00
532716AU1	LIMITED BRANDS	5.62%	02/15/2022	06/12/2013	1,000,000.00	1,055,000.00	1,062,500.00	1,067,500.00	5,000.00	0.00
	Totals for Cusip				3,500,000.00	3,767,500.00	3,718,750.00	3,736,250.00	17,500.00	0.00
534187AW9	LINCOLN NATIONAL CORP	6.30%	10/09/2037	10/03/2007	1,082,000.00	1,076,362.78	1,272,143.11	1,274,380.68	2,237.57	0.00
	Totals for Cusip				1,082,000.00	1,076,362.78	1,272,143.11	1,274,380.68	2,237.57	0.00
534187AX7	LINCOLN NATIONAL CORP	8.75%	07/01/2019	06/17/2009	574,000.00	568,449.42	689,382.61	660,434.07	0.00	(28,948.54)
	Totals for Cusip				574,000.00	568,449.42	689,382.61	660,434.07	0.00	(28,948.54)
548661AK3	LOWES COMPANIES	6.50%	03/15/2029	07/17/2009	1,070,000.00	1,107,920.80	1,329,041.65	1,382,159.66	53,118.01	0.00



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	Totals for Cusip				1,070,000.00	1,107,920.80	1,329,041.65	1,382,159.66	53,118.01	0.00
552081AG6	LYONDELLBASELL IND NV	5.00%	04/15/2019	09/07/2012	2,176,000.00	2,358,240.00	2,314,826.62	2,299,274.75	0.00	(15,551.87)
	Totals for Cusip				2,176,000.00	2,358,240.00	2,314,826.62	2,299,274.75	0.00	(15,551.87)
552081AM3	LYONDELLBASELL IND NV	4.62%	02/26/2055	10/26/2016	770,000.00	748,801.90	748,801.90	715,517.88	0.00	(33,284.02)
	Totals for Cusip				770,000.00	748,801.90	748,801.90	715,517.88	0.00	(33,284.02)
55616XAF4	MACYS RETAIL HLDGS INC	3.88%	01/15/2022	01/10/2012	245,000.00	243,013.05	241,249.30	250,935.13	9,685.83	0.00
	Totals for Cusip				245,000.00	243,013.05	241,249.30	250,935.13	9,685.83	0.00
55616XAH0	MACYS RETAIL HLDGS INC	2.88%	02/15/2023	11/13/2014	500,000.00	480,695.00	453,126.00	475,848.50	22,722.50	0.00
	Totals for Cusip				500,000.00	480,695.00	453,126.00	475,848.50	22,722.50	0.00
570535AP9	MARKEL CORP	5.00%	03/30/2043	03/05/2013	220,000.00	215,996.00	219,548.56	223,135.66	3,587.10	0.00
	Totals for Cusip				220,000.00	215,996.00	219,548.56	223,135.66	3,587.10	0.00
570535AQ7	MARKEL CORP	5.00%	04/05/2046	03/29/2016	730,000.00	722,386.10	722,386.10	734,199.69	11,813.59	0.00
	Totals for Cusip				730,000.00	722,386.10	722,386.10	734,199.69	11,813.59	0.00
571903AK9	MARRIOTT INTERNATIONAL	3.25%	09/15/2022	09/05/2012	2,195,000.00	2,188,656.45	2,169,445.81	2,213,378.74	43,932.93	0.00
	Totals for Cusip				2,195,000.00	2,188,656.45	2,169,445.81	2,213,378.74	43,932.93	0.00
585055BS4	MEDTRONIC INC	3.50%	03/15/2025	08/31/2015	8,425,000.00	8,348,666.27	8,493,832.25	8,675,340.45	181,508.20	0.00
	Totals for Cusip				8,425,000.00	8,348,666.27	8,493,832.25	8,675,340.45	181,508.20	0.00
585055BT2	MEDTRONIC INC	4.38%	03/15/2035	08/31/2015	3,333,000.00	3,303,982.53	3,369,136.39	3,526,074.02	156,937.63	0.00
	Totals for Cusip				3,333,000.00	3,303,982.53	3,369,136.39	3,526,074.02	156,937.63	0.00
59018YJ69	MERRILL LYNCH & CO	6.40%	08/28/2017	08/22/2007	230,000.00	229,664.20	246,375.54	237,052.95	0.00	(9,322.59)
	Totals for Cusip				230,000.00	229,664.20	246,375.54	237,052.95	0.00	(9,322.59)
594918BU7	MICROSOFT CORP	3.95%	08/08/2056	11/09/2016	230,000.00	218,881.80	218,881.80	217,230.86	0.00	(1,650.94)

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594918BU7	MICROSOFT CORP	3.95%	08/08/2056	11/09/2016	170,000.00	158,890.50	158,890.50	160,561.94	1,671.44	0.00
594918BU7	MICROSOFT CORP	3.95%	08/08/2056	11/09/2016	180,000.00	168,724.80	168,724.80	170,006.76	1,281.96	0.00
594918BU7	MICROSOFT CORP	3.95%	08/08/2056	11/09/2016	320,000.00	302,697.60	302,697.60	302,234.24	0.00	(463.36)
	Totals for Cusip				900,000.00	849,194.70	849,194.70	850,033.80	2,953.40	(2,114.30)
6174466Q7	MORGAN STANLEY	6.62%	04/01/2018	05/26/2011	135,000.00	151,798.05	148,031.55	142,766.28	0.00	(5,265.27)
	Totals for Cusip				135,000.00	151,798.05	148,031.55	142,766.28	0.00	(5,265.27)
6174467Y9	MORGAN STANLEY	4.35%	09/08/2026	10/03/2014	2,880,000.00	2,870,899.20	2,889,414.72	2,951,274.24	61,859.52	0.00
	Totals for Cusip				2,880,000.00	2,870,899.20	2,889,414.72	2,951,274.24	61,859.52	0.00
617446C23	MORGAN STANLEY	5.45%	01/09/2017	01/04/2007	270,000.00	269,136.00	280,272.96	270,132.84	0.00	(10,140.12)
617446C23	MORGAN STANLEY	5.45%	01/09/2017	01/04/2007	255,000.00	254,184.00	264,702.24	255,125.46	0.00	(9,576.78)
617446C23	MORGAN STANLEY	5.45%	01/09/2017	08/30/2007	710,000.00	680,847.40	737,014.08	710,349.32	0.00	(26,664.76)
617446C23	MORGAN STANLEY	5.45%	01/09/2017	01/08/2009	3,460,000.00	2,975,600.00	3,591,646.08	3,461,702.32	0.00	(129,943.76)
	Totals for Cusip				4,695,000.00	4,179,767.40	4,873,635.36	4,697,309.94	0.00	(176,325.42)
617446H51	MORGAN STANLEY	5.55%	04/27/2017	02/29/2012	1,580,000.00	1,620,681.84	1,657,800.78	1,600,911.30	0.00	(56,889.48)
	Totals for Cusip				1,580,000.00	1,620,681.84	1,657,800.78	1,600,911.30	0.00	(56,889.48)
61744YAD0	MORGAN STANLEY	5.95%	12/28/2017	12/20/2007	655,000.00	653,146.35	704,339.19	681,743.65	0.00	(22,595.54)
	Totals for Cusip				655,000.00	653,146.35	704,339.19	681,743.65	0.00	(22,595.54)
61746BDJ2	MORGAN STANLEY	3.75%	02/25/2023	04/22/2015	3,400,000.00	3,552,932.00	3,482,504.40	3,492,289.60	9,785.20	0.00
	Totals for Cusip				3,400,000.00	3,552,932.00	3,482,504.40	3,492,289.60	9,785.20	0.00
61746BDZ6	MORGAN STANLEY	3.88%	01/27/2026	04/27/2016	2,875,000.00	2,976,631.25	2,976,631.25	2,904,054.75	0.00	(72,576.50)
	Totals for Cusip				2,875,000.00	2,976,631.25	2,976,631.25	2,904,054.75	0.00	(72,576.50)
61747WAL3	MORGAN STANLEY	5.50%	07/28/2021	07/21/2011	70,000.00	69,979.00	78,426.04	77,569.59	0.00	(856.45)

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61747WAL3	MORGAN STANLEY	5.50%	07/28/2021	10/27/2011	4,550,000.00	4,483,251.50	5,097,692.60	5,042,023.35	0.00	(55,669.25)
61747WAL3	MORGAN STANLEY	5.50%	07/28/2021	10/01/2013	28,000.00	30,782.08	31,370.42	31,027.84	0.00	(342.58)
	Totals for Cusip				4,648,000.00	4,584,012.58	5,207,489.06	5,150,620.78	0.00	(56,868.28)
61747YCJ2	MORGAN STANLEY	5.62%	09/23/2019	09/16/2009	4,950,000.00	4,929,457.50	5,462,815.05	5,365,602.00	0.00	(97,213.05)
	Totals for Cusip				4,950,000.00	4,929,457.50	5,462,815.05	5,365,602.00	0.00	(97,213.05)
61761JQK8	MORGAN STANLEY	5.45%	01/30/3100	04/22/2014	2,325,000.00	2,325,000.00	2,269,781.25	2,301,750.00	31,968.75	0.00
	Totals for Cusip				2,325,000.00	2,325,000.00	2,269,781.25	2,301,750.00	31,968.75	0.00
61945CAD5	MOSAIC COMPANY	5.45%	11/15/2033	11/07/2013	900,000.00	896,634.00	909,611.10	892,625.40	0.00	(16,985.70)
	Totals for Cusip				900,000.00	896,634.00	909,611.10	892,625.40	0.00	(16,985.70)
61945CAE3	MOSAIC COMPANY	5.62%	11/15/2043	11/07/2013	2,285,000.00	2,283,012.05	2,190,165.65	2,202,043.08	11,877.43	0.00
61945CAE3	MOSAIC COMPANY	5.62%	11/15/2043	11/19/2013	380,000.00	383,275.60	364,228.86	366,204.10	1,975.24	0.00
61945CAE3	MOSAIC COMPANY	5.62%	11/15/2043	03/28/2014	300,000.00	324,312.00	287,549.10	289,108.50	1,559.40	0.00
	Totals for Cusip				2,965,000.00	2,990,599.65	2,841,943.61	2,857,355.68	15,412.07	0.00
629377BY7	NRG ENERGY INC	6.25%	05/01/2024	01/26/2015	350,000.00	350,000.00	294,070.00	340,375.00	46,305.00	0.00
	Totals for Cusip				350,000.00	350,000.00	294,070.00	340,375.00	46,305.00	0.00
629377BZ4	NRG ENERGY INC	7.25%	05/15/2026	05/09/2016	1,280,000.00	1,280,000.00	1,280,000.00	1,273,600.00	0.00	(6,400.00)
	Totals for Cusip				1,280,000.00	1,280,000.00	1,280,000.00	1,273,600.00	0.00	(6,400.00)
62944BAR5	BK NEDERLANDSE	2.62%	04/28/2021	01/25/2016	7,192,000.00	7,422,266.05	7,422,266.05	7,301,476.62	0.00	(120,789.43)
	Totals for Cusip				7,192,000.00	7,422,266.05	7,422,266.05	7,301,476.62	0.00	(120,789.43)
62947QAN8	NXP BV / NXP FUNDING LLC	5.75%	03/15/2023	01/28/2016	2,600,000.00	2,655,250.00	2,655,250.00	2,743,000.00	87,750.00	0.00
	Totals for Cusip				2,600,000.00	2,655,250.00	2,655,250.00	2,743,000.00	87,750.00	0.00
629568AX4	NABORS INDUSTRIES INC	4.62%	09/15/2021	02/13/2012	2,570,000.00	2,561,397.79	2,111,923.20	2,612,456.40	500,533.20	0.00



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Totals for Cusip					2,570,000.00	2,561,397.79	2,111,923.20	2,612,456.40	500,533.20	0.00
641423BS6	NEVADA POWER	6.50%	05/15/2018	10/12/2007	2,630,000.00	2,698,380.00	2,929,301.89	2,805,260.57	0.00	(124,041.32)
Totals for Cusip					2,630,000.00	2,698,380.00	2,929,301.89	2,805,260.57	0.00	(124,041.32)
646139W35	NEW JERSEY TPK AUTH	7.41%	01/01/2040	04/20/2009	635,000.00	635,000.00	901,858.75	917,060.65	15,201.90	0.00
646139W35	NEW JERSEY TPK AUTH	7.41%	01/01/2040	05/13/2010	1,375,000.00	1,647,662.50	1,952,843.75	1,985,761.25	32,917.50	0.00
646139W35	NEW JERSEY TPK AUTH	7.41%	01/01/2040	05/17/2010	555,000.00	673,992.00	788,238.75	801,525.45	13,286.70	0.00
646139W35	NEW JERSEY TPK AUTH	7.41%	01/01/2040	02/29/2012	925,000.00	1,330,640.25	1,313,731.25	1,335,875.75	22,144.50	0.00
Totals for Cusip					3,490,000.00	4,287,294.75	4,956,672.50	5,040,223.10	83,550.60	0.00
651229AW6	NEWELL BRANDS INC	4.20%	04/01/2026	03/18/2016	1,420,000.00	1,417,131.60	1,417,131.60	1,482,167.60	65,036.00	0.00
Totals for Cusip					1,420,000.00	1,417,131.60	1,417,131.60	1,482,167.60	65,036.00	0.00
654579AD3	NIPPON LIFE INSURANCE	5.10%	10/16/2044	10/09/2014	1,365,000.00	1,365,000.00	1,426,425.00	1,407,656.25	0.00	(18,768.75)
Totals for Cusip					1,365,000.00	1,365,000.00	1,426,425.00	1,407,656.25	0.00	(18,768.75)
65473QAR4	NISOURCE FINANCE CORP	5.45%	09/15/2020	09/07/2005	1,275,000.00	1,269,657.75	1,397,693.25	1,392,284.70	0.00	(5,408.55)
Totals for Cusip					1,275,000.00	1,269,657.75	1,397,693.25	1,392,284.70	0.00	(5,408.55)
655044AD7	NOBLE ENERGY INC	8.25%	03/01/2019	02/29/2012	1,180,000.00	1,497,402.30	1,319,706.10	1,325,499.90	5,793.80	0.00
Totals for Cusip					1,180,000.00	1,497,402.30	1,319,706.10	1,325,499.90	5,793.80	0.00
655044AJ4	NOBLE ENERGY INC	5.05%	11/15/2044	07/28/2016	1,800,000.00	1,780,344.00	1,780,344.00	1,805,306.40	24,962.40	0.00
Totals for Cusip					1,800,000.00	1,780,344.00	1,780,344.00	1,805,306.40	24,962.40	0.00
65548QAA2	NORBORD DELWARE GP I	7.70%	02/15/2017	02/09/2007	325,000.00	324,054.25	338,000.00	329,062.50	0.00	(8,937.50)
Totals for Cusip					325,000.00	324,054.25	338,000.00	329,062.50	0.00	(8,937.50)
655844AW8	NORFOLK SOUTHERN CORP	5.59%	05/17/2025	08/10/2007	102,000.00	92,814.90	116,625.68	116,675.15	49.47	0.00
Totals for Cusip					102,000.00	92,814.90	116,625.68	116,675.15	49.47	0.00

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655855FA7	NORFOLK SOUTHERN	9.75%	06/15/2020	07/01/2009	2,610,000.00	3,468,990.15	3,330,044.19	3,226,158.36	0.00	(103,885.83)
	Totals for Cusip				2,610,000.00	3,468,990.15	3,330,044.19	3,226,158.36	0.00	(103,885.83)
665859AP9	NORTHERN TRUST	3.95%	10/30/2025	12/06/2013	2,680,000.00	2,616,725.20	2,806,161.00	2,810,499.92	4,338.92	0.00
	Totals for Cusip				2,680,000.00	2,616,725.20	2,806,161.00	2,810,499.92	4,338.92	0.00
668131AA3	NORTHWEST MUTUAL LIFE	6.06%	03/30/2040	03/23/2010	850,000.00	850,000.00	1,021,269.05	1,046,678.10	25,409.05	0.00
	Totals for Cusip				850,000.00	850,000.00	1,021,269.05	1,046,678.10	25,409.05	0.00
67019EAB3	NSTAR	4.50%	11/15/2019	11/12/2009	1,375,000.00	1,363,546.25	1,467,228.13	1,459,463.50	0.00	(7,764.63)
	Totals for Cusip				1,375,000.00	1,363,546.25	1,467,228.13	1,459,463.50	0.00	(7,764.63)
674599CM5	OCCIDENTAL PETROLEUM	3.00%	02/15/2027	11/02/2016	980,000.00	975,874.20	975,874.20	948,223.50	0.00	(27,650.70)
	Totals for Cusip				980,000.00	975,874.20	975,874.20	948,223.50	0.00	(27,650.70)
67740QAF3	OHIO NAT FINANCIAL	6.38%	04/30/2020	04/20/2010	1,635,000.00	1,626,285.45	1,825,521.65	1,797,705.39	0.00	(27,816.26)
	Totals for Cusip				1,635,000.00	1,626,285.45	1,825,521.65	1,797,705.39	0.00	(27,816.26)
68268NAD5	ONEOK PARTNERS LP	6.85%	10/15/2037	11/02/2016	1,375,000.00	1,595,770.00	1,595,770.00	1,598,826.63	3,056.63	0.00
	Totals for Cusip				1,375,000.00	1,595,770.00	1,595,770.00	1,598,826.63	3,056.63	0.00
68268NAJ2	ONEOK PARTNERS LP	3.38%	10/01/2022	11/14/2016	4,227,000.00	4,254,179.61	4,254,179.61	4,244,643.50	0.00	(9,536.11)
	Totals for Cusip				4,227,000.00	4,254,179.61	4,254,179.61	4,244,643.50	0.00	(9,536.11)
68389XAV7	ORACLE CORP	4.30%	07/08/2034	06/30/2014	2,545,000.00	2,543,982.00	2,531,788.91	2,631,489.28	99,700.37	0.00
	Totals for Cusip				2,545,000.00	2,543,982.00	2,531,788.91	2,631,489.28	99,700.37	0.00
693304AH0	EXELON CORP	5.95%	10/01/2036	09/18/2006	940,000.00	937,114.20	1,139,866.56	1,155,954.66	16,088.10	0.00
	Totals for Cusip				940,000.00	937,114.20	1,139,866.56	1,155,954.66	16,088.10	0.00
693627AY7	PSI ENERGY	6.12%	10/15/2035	10/18/2005	1,222,000.00	1,221,352.34	1,463,259.46	1,472,560.10	9,300.64	0.00
	Totals for Cusip				1,222,000.00	1,221,352.34	1,463,259.46	1,472,560.10	9,300.64	0.00

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698299BD5	REPUBLIC OF PANAMA	4.00%	09/22/2024	09/15/2014	1,435,000.00	1,424,596.25	1,435,000.00	1,460,112.50	25,112.50	0.00
	Totals for Cusip				1,435,000.00	1,424,596.25	1,435,000.00	1,460,112.50	25,112.50	0.00
71270QEB8	PEOPLES UNITED BANK	4.00%	07/15/2024	06/23/2014	1,310,000.00	1,302,257.90	1,295,343.72	1,290,418.12	0.00	(4,925.60)
	Totals for Cusip				1,310,000.00	1,302,257.90	1,295,343.72	1,290,418.12	0.00	(4,925.60)
71654QAX0	PETRO MEXICANOS	5.50%	01/21/2021	11/19/2012	2,570,000.00	3,017,180.00	2,592,359.00	2,643,887.50	51,528.50	0.00
	Totals for Cusip				2,570,000.00	3,017,180.00	2,592,359.00	2,643,887.50	51,528.50	0.00
71654QAZ5	PETRO MEXICANOS	6.50%	06/02/2041	07/05/2016	1,484,000.00	1,558,200.00	1,558,200.00	1,389,840.20	0.00	(168,359.80)
71654QAZ5	PETRO MEXICANOS	6.50%	06/02/2041	07/06/2016	731,000.00	763,895.00	763,895.00	684,618.05	0.00	(79,276.95)
	Totals for Cusip				2,215,000.00	2,322,095.00	2,322,095.00	2,074,458.25	0.00	(247,636.75)
718546AJ3	PHILLIPS 66	2.95%	05/01/2017	12/14/2012	1,305,000.00	1,304,813.36	1,322,737.56	1,312,279.29	0.00	(10,458.27)
	Totals for Cusip				1,305,000.00	1,304,813.36	1,322,737.56	1,312,279.29	0.00	(10,458.27)
731011AT9	REPUBLIC OF POLAND	3.00%	03/17/2023	09/10/2012	3,025,000.00	2,978,052.00	2,994,750.00	2,964,500.00	0.00	(30,250.00)
	Totals for Cusip				3,025,000.00	2,978,052.00	2,994,750.00	2,964,500.00	0.00	(30,250.00)
74251VAF9	PRINCIPAL FINANCIAL	4.62%	09/15/2042	09/05/2012	290,000.00	289,483.80	282,652.85	300,355.03	17,702.18	0.00
	Totals for Cusip				290,000.00	289,483.80	282,652.85	300,355.03	17,702.18	0.00
742651DP4	PRIVATE EXPORT FUNDING	2.45%	07/15/2024	01/07/2016	135,000.00	132,992.55	132,992.55	131,506.74	0.00	(1,485.81)
	Totals for Cusip				135,000.00	132,992.55	132,992.55	131,506.74	0.00	(1,485.81)
742651DS8	PRIVATE EXPORT FUNDING	1.88%	07/15/2018	01/11/2016	605,000.00	613,361.10	613,361.10	609,689.36	0.00	(3,671.74)
	Totals for Cusip				605,000.00	613,361.10	613,361.10	609,689.36	0.00	(3,671.74)
742651DW9	PRIVATE EXPORT FUNDING	3.25%	06/15/2025	04/29/2016	2,115,000.00	2,267,956.80	2,267,956.80	2,184,737.90	0.00	(83,218.90)
	Totals for Cusip				2,115,000.00	2,267,956.80	2,267,956.80	2,184,737.90	0.00	(83,218.90)
743315AM5	PROGRESSIVE CORP OHIO	6.70%	06/15/2067	01/15/2010	950,000.00	878,750.00	947,625.00	928,625.00	0.00	(19,000.00)



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743315AM5	PROGRESSIVE CORP OHIO	6.70%	06/15/2067	01/22/2010	508,000.00	467,360.00	506,730.00	496,570.00	0.00	(10,160.00)
	Totals for Cusip				1,458,000.00	1,346,110.00	1,454,355.00	1,425,195.00	0.00	(29,160.00)
74340XAU5	PROLOGIS LP	6.88%	03/15/2020	06/08/2011	171,000.00	170,608.83	194,596.97	191,818.74	0.00	(2,778.23)
	Totals for Cusip				171,000.00	170,608.83	194,596.97	191,818.74	0.00	(2,778.23)
759468AC5	RELIANCE HOLDINGS USA	5.40%	02/14/2022	10/10/2012	780,000.00	856,393.20	843,527.10	843,259.56	0.00	(267.54)
759468AC5	RELIANCE HOLDINGS USA	5.40%	02/14/2022	10/11/2012	30,000.00	33,000.00	32,443.35	32,433.06	0.00	(10.29)
759468AC5	RELIANCE HOLDINGS USA	5.40%	02/14/2022	10/10/2012	1,000,000.00	1,096,100.00	1,081,445.00	1,081,102.00	0.00	(343.00)
	Totals for Cusip				1,810,000.00	1,985,493.20	1,957,415.45	1,956,794.62	0.00	(620.83)
76116FAB3	RFCSP STRIP	0.00%	01/15/2030	03/11/2016	3,600,000.00	2,391,084.00	2,391,084.00	2,353,104.00	0.00	(37,980.00)
	Totals for Cusip				3,600,000.00	2,391,084.00	2,391,084.00	2,353,104.00	0.00	(37,980.00)
761713BS4	REYNOLDS AMERICAN INC	8.12%	06/23/2019	12/17/2015	485,000.00	563,782.22	570,707.75	553,305.46	0.00	(17,402.29)
	Totals for Cusip				485,000.00	563,782.22	570,707.75	553,305.46	0.00	(17,402.29)
772739AL2	ROCK TENN COMPANY	4.90%	03/01/2022	03/21/2013	2,220,000.00	2,216,110.16	2,354,498.70	2,409,894.36	55,395.66	0.00
	Totals for Cusip				2,220,000.00	2,216,110.16	2,354,498.70	2,409,894.36	55,395.66	0.00
78442FEH7	SLM CORP	8.45%	06/15/2018	07/01/2009	1,665,000.00	1,424,382.52	1,752,412.50	1,794,037.50	41,625.00	0.00
	Totals for Cusip				1,665,000.00	1,424,382.52	1,752,412.50	1,794,037.50	41,625.00	0.00
790849AL7	ST JUDE MEDICAL INC	2.00%	09/15/2018	09/14/2015	9,250,000.00	9,227,707.50	9,232,841.25	9,263,051.75	30,210.50	0.00
	Totals for Cusip				9,250,000.00	9,227,707.50	9,232,841.25	9,263,051.75	30,210.50	0.00
82937WAA3	SINOPEC GROUP OVERSEAS	1.75%	04/10/2017	04/02/2014	4,490,000.00	4,479,807.70	4,473,916.82	4,488,527.28	14,610.46	0.00
	Totals for Cusip				4,490,000.00	4,479,807.70	4,473,916.82	4,488,527.28	14,610.46	0.00
82938BAB6	SINOPEC GRP OVERSEA	2.50%	04/28/2020	04/21/2015	2,000,000.00	1,991,520.00	1,967,502.00	1,986,742.00	19,240.00	0.00
	Totals for Cusip				2,000,000.00	1,991,520.00	1,967,502.00	1,986,742.00	19,240.00	0.00

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84265VAJ4	SOUTHERN COPPER CORP	5.88%	04/23/2045	04/20/2015	1,290,000.00	1,274,945.70	988,297.38	1,266,426.54	278,129.16	0.00
84265VAJ4	SOUTHERN COPPER CORP	5.88%	04/23/2045	04/29/2015	740,000.00	729,921.20	566,930.28	726,477.24	159,546.96	0.00
	Totals for Cusip				2,030,000.00	2,004,866.90	1,555,227.66	1,992,903.78	437,676.12	0.00
845743BL6	SOUTHWESTERN PUBLIC	6.00%	10/01/2036	10/03/2006	770,000.00	764,078.70	896,302.33	923,098.33	26,796.00	0.00
	Totals for Cusip				770,000.00	764,078.70	896,302.33	923,098.33	26,796.00	0.00
85208NAA8	SPRINT SPECTRUM SPEC I	3.36%	09/20/2021	10/20/2016	3,475,000.00	3,474,942.32	3,474,942.32	3,481,498.25	6,555.93	0.00
	Totals for Cusip				3,475,000.00	3,474,942.32	3,474,942.32	3,481,498.25	6,555.93	0.00
857004AB1	STATE GRID OVERSEAS INV	2.75%	05/07/2019	04/28/2014	2,785,000.00	2,759,294.45	2,813,562.96	2,821,296.91	7,733.95	0.00
857004AB1	STATE GRID OVERSEAS INV	2.75%	05/07/2019	05/22/2014	1,860,000.00	1,869,616.20	1,879,076.16	1,884,241.38	5,165.22	0.00
	Totals for Cusip				4,645,000.00	4,628,910.65	4,692,639.12	4,705,538.29	12,899.17	0.00
857477AF0	STATE STREET CORP	4.96%	03/15/2018	02/29/2012	1,520,000.00	1,615,618.64	1,594,788.56	1,570,343.92	0.00	(24,444.64)
	Totals for Cusip				1,520,000.00	1,615,618.64	1,594,788.56	1,570,343.92	0.00	(24,444.64)
865622BG8	SUMITOMO MITSUI BANKING	2.45%	01/10/2019	01/07/2014	3,270,000.00	3,265,879.80	3,281,667.36	3,287,899.98	6,232.62	0.00
	Totals for Cusip				3,270,000.00	3,265,879.80	3,281,667.36	3,287,899.98	6,232.62	0.00
875127AW2	TAMPA ELECTRIC	6.15%	05/15/2037	05/22/2007	850,000.00	845,180.50	1,021,974.55	1,043,125.10	21,150.55	0.00
	Totals for Cusip				850,000.00	845,180.50	1,021,974.55	1,043,125.10	21,150.55	0.00
87612EBD7	TARGET CORPORATION	3.50%	07/01/2024	06/17/2014	950,000.00	945,782.00	985,790.30	986,803.00	1,012.70	0.00
	Totals for Cusip				950,000.00	945,782.00	985,790.30	986,803.00	1,012.70	0.00
878091BC0	TEACHERS INSURANCE AND	6.85%	12/16/2039	12/11/2009	3,460,000.00	3,455,605.80	4,277,871.34	4,490,125.04	212,253.70	0.00
878091BC0	TEACHERS INSURANCE AND	6.85%	12/16/2039	02/29/2012	1,140,000.00	1,489,614.06	1,409,472.06	1,479,405.36	69,933.30	0.00
	Totals for Cusip				4,600,000.00	4,945,219.86	5,687,343.40	5,969,530.40	282,187.00	0.00
880591DM1	TENNESSEE VALLEY	7.12%	05/01/2030	01/25/2016	470,000.00	675,930.50	675,930.50	669,532.86	0.00	(6,397.64)



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880591DM1	TENNESSEE VALLEY	7.12%	05/01/2030	04/28/2016	890,000.00	1,314,193.58	1,314,193.58	1,267,838.82	0.00	(46,354.76)
Totals for Cusip					1,360,000.00	1,990,124.08	1,990,124.08	1,937,371.68	0.00	(52,752.40)
88167AAE1	TEVA PHARMACEUTICALS NE	3.15%	10/01/2026	07/18/2016	1,065,000.00	1,062,167.10	1,062,167.10	981,852.26	0.00	(80,314.84)
Totals for Cusip					1,065,000.00	1,062,167.10	1,062,167.10	981,852.26	0.00	(80,314.84)
88167AAF8	TEVA PHARMACEUTICALS NE	4.10%	10/01/2046	07/18/2016	340,000.00	337,167.80	337,167.80	291,333.08	0.00	(45,834.72)
Totals for Cusip					340,000.00	337,167.80	337,167.80	291,333.08	0.00	(45,834.72)
887315AM1	TIME WARNER COS INC	9.15%	02/01/2023	01/19/2006	905,000.00	1,112,272.15	1,174,185.01	1,160,615.44	0.00	(13,569.57)
Totals for Cusip					905,000.00	1,112,272.15	1,174,185.01	1,160,615.44	0.00	(13,569.57)
887317AE5	TIME WARNER INC	6.20%	03/15/2040	09/07/2011	700,000.00	781,655.00	768,714.80	808,037.30	39,322.50	0.00
Totals for Cusip					700,000.00	781,655.00	768,714.80	808,037.30	39,322.50	0.00
887317AH8	TIME WARNER INC	6.10%	07/15/2040	02/29/2012	490,000.00	581,085.12	529,268.60	559,350.19	30,081.59	0.00
Totals for Cusip					490,000.00	581,085.12	529,268.60	559,350.19	30,081.59	0.00
887317AK1	TIME WARNER INC	4.75%	03/29/2021	02/29/2012	420,000.00	469,926.66	451,454.22	449,946.42	0.00	(1,507.80)
Totals for Cusip					420,000.00	469,926.66	451,454.22	449,946.42	0.00	(1,507.80)
887317AL9	TIME WARNER INC	6.25%	03/29/2041	03/29/2011	1,820,000.00	1,796,467.40	2,021,242.86	2,123,541.42	102,298.56	0.00
887317AL9	TIME WARNER INC	6.25%	03/29/2041	02/29/2012	120,000.00	144,705.60	133,268.76	140,013.72	6,744.96	0.00
Totals for Cusip					1,940,000.00	1,941,173.00	2,154,511.62	2,263,555.14	109,043.52	0.00
887317BB0	TIME WARNER INC	3.80%	02/15/2027	11/29/2016	665,000.00	662,439.75	662,439.75	661,223.47	0.00	(1,216.28)
Totals for Cusip					665,000.00	662,439.75	662,439.75	661,223.47	0.00	(1,216.28)
88732JAP3	TIME WARNER CABLE INC	8.75%	02/14/2019	02/29/2012	1,500,000.00	1,984,047.00	1,740,079.50	1,690,416.00	0.00	(49,663.50)
Totals for Cusip					1,500,000.00	1,984,047.00	1,740,079.50	1,690,416.00	0.00	(49,663.50)
88732JAS7	TIME WARNER CABLE INC	8.25%	04/01/2019	07/01/2009	2,775,000.00	3,148,562.18	3,186,532.50	3,118,267.50	0.00	(68,265.00)

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Totals for Cusip					2,775,000.00	3,148,562.18	3,186,532.50	3,118,267.50	0.00	(68,265.00)
900123AX8	REPUBLIC OF TURKEY	7.00%	06/05/2020	02/12/2014	2,230,000.00	2,486,450.00	2,481,218.42	2,394,400.06	0.00	(86,818.36)
900123AX8	REPUBLIC OF TURKEY	7.00%	06/05/2020	03/24/2015	600,000.00	700,875.00	667,592.40	644,233.20	0.00	(23,359.20)
900123AX8	REPUBLIC OF TURKEY	7.00%	06/05/2020	03/31/2015	900,000.00	1,041,750.00	1,001,388.60	966,349.80	0.00	(35,038.80)
Totals for Cusip					3,730,000.00	4,229,075.00	4,150,199.42	4,004,983.06	0.00	(145,216.36)
90131HAX3	21ST CENTURY FOX	7.70%	10/30/2025	04/06/2015	2,285,000.00	2,212,252.87	2,867,313.97	2,944,624.66	77,310.69	0.00
Totals for Cusip					2,285,000.00	2,212,252.87	2,867,313.97	2,944,624.66	77,310.69	0.00
90131HBP9	21ST CENTURY FOX	6.90%	08/15/2039	04/06/2015	10,000.00	12,205.11	11,825.82	12,557.52	731.70	0.00
90131HBP9	21ST CENTURY FOX	6.90%	08/15/2039	04/06/2015	10,000.00	12,205.11	11,825.82	12,557.52	731.70	0.00
90131HBP9	21ST CENTURY FOX	6.90%	08/15/2039	04/06/2015	115,000.00	114,771.29	135,996.93	144,411.48	8,414.55	0.00
Totals for Cusip					135,000.00	139,181.51	159,648.57	169,526.52	9,877.95	0.00
907818DK1	UNION PACIFIC CORP	4.16%	07/15/2022	02/29/2012	247,000.00	272,415.07	267,067.76	266,175.85	0.00	(891.91)
Totals for Cusip					247,000.00	272,415.07	267,067.76	266,175.85	0.00	(891.91)
907833AJ6	UNION PACIFIC RR	8.00%	01/10/2021	07/01/2009	2,917,910.04	3,209,701.04	3,188,836.24	3,110,695.77	0.00	(78,140.47)
Totals for Cusip					2,917,910.04	3,209,701.04	3,188,836.24	3,110,695.77	0.00	(78,140.47)
909287AA2	UNITED AIR LINES	6.64%	07/02/2022	06/19/2007	1,047,301.91	1,047,301.91	1,115,376.53	1,128,467.81	13,091.28	0.00
Totals for Cusip					1,047,301.91	1,047,301.91	1,115,376.53	1,128,467.81	13,091.28	0.00
91086QBB3	UNITED MEXICAN STATES	4.75%	03/08/2044	11/23/2016	2,600,000.00	2,297,100.00	2,297,100.00	2,364,180.00	67,080.00	0.00
Totals for Cusip					2,600,000.00	2,297,100.00	2,297,100.00	2,364,180.00	67,080.00	0.00
91086QBC1	UNITED MEXICAN STATES	4.00%	10/02/2023	11/02/2016	1,124,000.00	1,178,514.00	1,178,514.00	1,126,697.60	0.00	(51,816.40)
Totals for Cusip					1,124,000.00	1,178,514.00	1,178,514.00	1,126,697.60	0.00	(51,816.40)
911365AZ7	UNITED RENTALS NORTH	7.62%	04/15/2022	01/22/2015	896,000.00	984,480.00	957,555.20	943,040.00	0.00	(14,515.20)

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	Totals for Cusip				896,000.00	984,480.00	957,555.20	943,040.00	0.00	(14,515.20)
912833XY1	US TREASURY STRIP	0.00%	08/15/2030	12/24/2015	8,545,000.00	5,744,290.80	5,673,162.22	5,828,800.85	155,638.63	0.00
	Totals for Cusip				8,545,000.00	5,744,290.80	5,673,162.22	5,828,800.85	155,638.63	0.00
912920AC9	US WEST COMMUNICATIONS	6.88%	09/15/2033	02/29/2012	374,000.00	374,000.00	358,888.90	357,099.31	0.00	(1,789.59)
	Totals for Cusip				374,000.00	374,000.00	358,888.90	357,099.31	0.00	(1,789.59)
91324PAX0	UNITEDHEALTH GROUP INC	6.50%	06/15/2037	02/27/2008	900,000.00	890,010.92	1,129,777.20	1,156,654.80	26,877.60	0.00
	Totals for Cusip				900,000.00	890,010.92	1,129,777.20	1,156,654.80	26,877.60	0.00
91324PBE1	UNITEDHEALTH GROUP INC	6.62%	11/15/2037	02/27/2008	780,000.00	773,991.90	994,319.04	1,020,289.92	25,970.88	0.00
	Totals for Cusip				780,000.00	773,991.90	994,319.04	1,020,289.92	25,970.88	0.00
91324PBK7	UNITEDHEALTH GROUP INC	6.88%	02/15/2038	02/04/2008	340,000.00	334,815.00	444,680.90	462,671.32	17,990.42	0.00
	Totals for Cusip				340,000.00	334,815.00	444,680.90	462,671.32	17,990.42	0.00
91324PCQ3	UNITEDHEALTH GROUP INC	4.62%	07/15/2035	07/20/2015	2,275,000.00	2,274,727.00	2,361,718.45	2,479,838.73	118,120.28	0.00
	Totals for Cusip				2,275,000.00	2,274,727.00	2,361,718.45	2,479,838.73	118,120.28	0.00
91529YAH9	UNUMPROVIDENT CORP	5.62%	09/15/2020	09/08/2010	755,000.00	754,086.45	830,412.42	822,200.29	0.00	(8,212.13)
	Totals for Cusip				755,000.00	754,086.45	830,412.42	822,200.29	0.00	(8,212.13)
91913YAT7	VALERO ENERGY CORP	4.90%	03/15/2045	03/10/2015	600,000.00	597,564.00	500,325.00	597,925.80	97,600.80	0.00
91913YAT7	VALERO ENERGY CORP	4.90%	03/15/2045	03/18/2015	530,000.00	531,234.90	441,953.75	528,167.79	86,214.04	0.00
	Totals for Cusip				1,130,000.00	1,128,798.90	942,278.75	1,126,093.59	183,814.84	0.00
92343VCM4	VERIZON COMMUNICATIONS	5.01%	08/21/2054	03/11/2015	7,935,000.00	8,039,998.01	7,265,214.59	7,893,436.47	628,221.88	0.00
	Totals for Cusip				7,935,000.00	8,039,998.01	7,265,214.59	7,893,436.47	628,221.88	0.00
92343VCX0	VERIZON COMMUNICATIONS	4.52%	09/15/2048	08/20/2015	2,836,000.00	2,798,409.99	2,536,226.29	2,719,474.43	183,248.14	0.00
92343VCX0	VERIZON COMMUNICATIONS	4.52%	09/15/2048	08/20/2015	81,000.00	79,929.11	72,438.06	77,671.87	5,233.81	0.00

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92343VCX0	VERIZON COMMUNICATIONS	4.52%	09/15/2048	08/20/2015	54,000.00	53,195.83	48,292.04	51,781.25	3,489.21	0.00
	Totals for Cusip				2,971,000.00	2,931,534.93	2,656,956.39	2,848,927.55	191,971.16	0.00
92343VCZ5	VERIZON COMMUNICATIONS	4.67%	03/15/2055	08/20/2015	7,095,000.00	6,834,481.42	6,159,886.10	6,662,985.45	503,099.35	0.00
	Totals for Cusip				7,095,000.00	6,834,481.42	6,159,886.10	6,662,985.45	503,099.35	0.00
925524AV2	VIACOM INC	5.50%	05/15/2033	06/03/2003	480,000.00	494,236.80	474,159.84	498,588.48	24,428.64	0.00
	Totals for Cusip				480,000.00	494,236.80	474,159.84	498,588.48	24,428.64	0.00
92553PAQ5	VIACOM INC	4.88%	06/15/2043	02/11/2014	560,000.00	528,628.80	449,778.00	485,472.96	35,694.96	0.00
	Totals for Cusip				560,000.00	528,628.80	449,778.00	485,472.96	35,694.96	0.00
92553PAW2	VIACOM INC	5.25%	04/01/2044	09/08/2016	445,000.00	455,911.40	455,911.40	404,834.75	0.00	(51,076.65)
	Totals for Cusip				445,000.00	455,911.40	455,911.40	404,834.75	0.00	(51,076.65)
92658TAQ1	VIDEOTRON LTD	5.00%	07/15/2022	07/30/2013	2,500,000.00	2,484,375.00	2,500,000.00	2,562,500.00	62,500.00	0.00
	Totals for Cusip				2,500,000.00	2,484,375.00	2,500,000.00	2,562,500.00	62,500.00	0.00
942683AE3	WATSON	6.12%	08/15/2019	08/18/2009	1,170,000.00	1,167,613.20	1,304,610.84	1,278,258.93	0.00	(26,351.91)
	Totals for Cusip				1,170,000.00	1,167,613.20	1,304,610.84	1,278,258.93	0.00	(26,351.91)
94973VAY3	WELLPOINT INC	4.62%	05/15/2042	05/02/2012	1,025,000.00	1,017,743.00	967,923.90	1,029,888.23	61,964.33	0.00
	Totals for Cusip				1,025,000.00	1,017,743.00	967,923.90	1,029,888.23	61,964.33	0.00
94973VBB2	WELLPOINT INC	4.65%	01/15/2043	09/05/2012	890,000.00	884,846.90	846,891.96	893,466.55	46,574.59	0.00
	Totals for Cusip				890,000.00	884,846.90	846,891.96	893,466.55	46,574.59	0.00
96949LAA3	WILLIAMS PARTNERS LP	3.60%	03/15/2022	06/23/2015	135,000.00	131,209.20	106,166.57	135,714.29	29,547.72	0.00
	Totals for Cusip				135,000.00	131,209.20	106,166.57	135,714.29	29,547.72	0.00
976656BZ0	WISCONSIN ELECTRIC	5.70%	12/01/2036	11/02/2006	630,000.00	629,514.90	753,842.88	768,168.45	14,325.57	0.00
	Totals for Cusip				630,000.00	629,514.90	753,842.88	768,168.45	14,325.57	0.00



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983024AF7	WYETH	6.45%	02/01/2024	12/11/2003	425,000.00	423,414.75	519,865.53	517,494.88	0.00	(2,370.65)
	Totals for Cusip				425,000.00	423,414.75	519,865.53	517,494.88	0.00	(2,370.65)
983024AN0	WYETH	5.95%	04/01/2037	02/29/2012	300,000.00	392,514.00	356,709.60	377,534.10	20,824.50	0.00
	Totals for Cusip				300,000.00	392,514.00	356,709.60	377,534.10	20,824.50	0.00
98419MAB6	XYLEM INC	4.88%	10/01/2021	07/16/2012	3,040,000.00	3,037,988.15	3,231,352.80	3,281,898.88	50,546.08	0.00
	Totals for Cusip				3,040,000.00	3,037,988.15	3,231,352.80	3,281,898.88	50,546.08	0.00
B54Y3V4	MYRIAD INT HOLDING BV	6.38%	07/28/2017	02/26/2014	2,500,000.00	2,787,500.00	2,610,550.00	2,549,400.00	0.00	(61,150.00)
B54Y3V4	MYRIAD INT HOLDING BV	6.38%	07/28/2017	02/27/2014	900,000.00	1,005,750.00	939,798.00	917,784.00	0.00	(22,014.00)
	Totals for Cusip				3,400,000.00	3,793,250.00	3,550,348.00	3,467,184.00	0.00	(83,164.00)
	Totals for Corporate				673,005,421.62	675,705,103.72	688,663,137.27	696,925,424.81	14,311,703.72	(6,049,416.18)
	Fed Agency									
01F022410	FNMA	2.50%	01/01/2027	12/14/2016	1,500,000.00	1,501,171.88	1,501,171.88	1,502,373.00	1,201.12	0.00
	Totals for Cusip				1,500,000.00	1,501,171.88	1,501,171.88	1,502,373.00	1,201.12	0.00
01F032617	FNMA	3.50%	01/01/2040	12/15/2016	3,500,000.00	3,546,484.37	3,546,484.37	3,587,226.65	40,742.28	0.00
	Totals for Cusip				3,500,000.00	3,546,484.37	3,546,484.37	3,587,226.65	40,742.28	0.00
01F040610	FNMA	4.00%	04/01/2040	12/08/2016	8,000,000.00	8,403,750.00	8,403,750.00	8,410,468.80	6,718.80	0.00
01F040610	FNMA	4.00%	04/01/2040	12/07/2016	17,000,000.00	17,892,500.00	17,892,500.00	17,872,246.20	0.00	(20,253.80)
01F040610	FNMA	4.00%	04/01/2040	12/08/2016	4,000,000.00	4,194,375.00	4,194,375.00	4,205,234.40	10,859.40	0.00
01F040610	FNMA	4.00%	04/01/2040	12/07/2016	500,000.00	526,250.00	526,250.00	525,654.30	0.00	(595.70)
	Totals for Cusip				29,500,000.00	31,016,875.00	31,016,875.00	31,013,603.70	17,578.20	(20,849.50)
02R022415	FHLMC	2.50%	01/15/2028	12/12/2016	8,000,000.00	7,991,875.00	7,991,875.00	8,014,375.20	22,500.20	0.00
	Totals for Cusip				8,000,000.00	7,991,875.00	7,991,875.00	8,014,375.20	22,500.20	0.00

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02R040615	FHLMC	4.00%	01/13/2040	12/07/2016	6,500,000.00	6,832,109.38	6,832,109.38	6,827,158.00	0.00	(4,951.38)
Totals for Cusip										
21H030617	GNMA II	3.00%	01/15/2043	12/15/2016	2,000,000.00	1,995,937.50	1,995,937.50	2,025,039.00	29,101.50	0.00
21H030617	GNMA II	3.00%	01/15/2043	12/15/2016	500,000.00	499,062.50	499,062.50	506,259.75	7,197.25	0.00
21H030617	GNMA II	3.00%	01/15/2043	12/13/2016	16,000,000.00	16,155,000.00	16,155,000.00	16,200,312.00	45,312.00	0.00
21H030617	GNMA II	3.00%	01/15/2043	12/15/2016	6,500,000.00	6,484,765.63	6,484,765.63	6,581,376.75	96,611.12	0.00
21H030617	GNMA II	3.00%	01/15/2043	12/15/2016	1,000,000.00	997,656.25	997,656.25	1,012,519.50	14,863.25	0.00
21H030617	GNMA II	3.00%	01/15/2043	12/15/2016	1,500,000.00	1,495,312.50	1,495,312.50	1,518,779.25	23,466.75	0.00
21H030617	GNMA II	3.00%	01/15/2043	12/15/2016	4,500,000.00	4,490,156.25	4,490,156.25	4,556,337.75	66,181.50	0.00
Totals for Cusip										
21H032613	GNMA II	3.50%	01/20/2041	12/07/2016	3,000,000.00	3,120,878.91	3,120,878.91	3,118,535.10	0.00	(2,343.81)
21H032613	GNMA II	3.50%	01/20/2041	12/16/2016	10,500,000.00	10,794,082.03	10,794,082.03	10,914,872.85	120,790.82	0.00
Totals for Cusip										
31359MEU3	FANNIE MAE	6.25%	05/15/2029	01/20/2016	965,000.00	1,354,261.70	1,354,261.70	1,279,118.12	0.00	(75,143.58)
31359MEU3	FANNIE MAE	6.25%	05/15/2029	08/12/2016	910,000.00	1,328,117.70	1,328,117.70	1,206,215.01	0.00	(121,902.69)
Totals for Cusip										
31359MGK3	FANNIE MAE	6.62%	11/15/2030	07/29/2016	1,110,000.00	1,711,946.34	1,711,946.34	1,544,105.46	0.00	(167,840.88)
31359GQ22	FANNIE MAE	1.88%	09/24/2026	10/20/2016	550,000.00	540,752.30	540,752.30	505,298.75	0.00	(35,453.55)
Totals for Cusip										
76116FAC1	RFCSP STRIP	0.00%	04/15/2030	03/11/2016	5,544,000.00	3,655,159.20	3,655,159.20	3,590,405.28	0.00	(64,753.92)
Totals for Cusip										
									0.00	(64,753.92)
									0.00	(64,753.92)



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76116FAE7	RFCSP STRIP	0.00%	10/15/2020	12/01/2015	820,000.00	748,086.00	742,017.18	766,399.06	24,381.88	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/21/2016	710,000.00	658,681.20	658,681.20	663,589.43	4,908.23	0.00
	Totals for Cusip				1,530,000.00	1,406,767.20	1,400,698.38	1,429,988.49	29,290.11	0.00
	Totals for Fed Agency				105,109,000.00	106,918,371.64	106,912,302.82	106,933,899.61	514,836.10	(493,239.31)
	Foreign									
00254EMJ8	SWEDISH EXPORT CREDIT	1.75%	03/10/2021	03/03/2016	5,540,000.00	5,513,408.00	5,513,408.00	5,436,773.18	0.00	(76,634.82)
	Totals for Cusip				5,540,000.00	5,513,408.00	5,513,408.00	5,436,773.18	0.00	(76,634.82)
013051DV6	PROVINCE OF ALBERTA	1.90%	12/06/2019	12/01/2016	1,800,000.00	1,799,172.00	1,799,172.00	1,802,755.80	3,583.80	0.00
	Totals for Cusip				1,800,000.00	1,799,172.00	1,799,172.00	1,802,755.80	3,583.80	0.00
055451AW8	BHP FINANCE USA LTD	6.25%	10/19/2075	10/14/2015	2,070,000.00	2,070,000.00	2,026,012.50	2,241,189.00	215,176.50	0.00
	Totals for Cusip				2,070,000.00	2,070,000.00	2,026,012.50	2,241,189.00	215,176.50	0.00
066716AJ0	AID TUNISIA	1.42%	08/05/2021	08/03/2016	1,600,000.00	1,600,000.00	1,600,000.00	1,546,627.20	0.00	(53,372.80)
	Totals for Cusip				1,600,000.00	1,600,000.00	1,600,000.00	1,546,627.20	0.00	(53,372.80)
12802DAR7	CAISSE D'AMORT DETTE	2.00%	03/22/2021	03/15/2016	2,820,000.00	2,817,208.20	2,817,208.20	2,789,011.02	0.00	(28,197.18)
	Totals for Cusip				2,820,000.00	2,817,208.20	2,817,208.20	2,789,011.02	0.00	(28,197.18)
219868BW5	CORP ANDINA DE FOMENTO	2.00%	05/10/2019	05/04/2016	2,480,000.00	2,479,776.80	2,479,776.80	2,463,837.84	0.00	(15,938.96)
	Totals for Cusip				2,480,000.00	2,479,776.80	2,479,776.80	2,463,837.84	0.00	(15,938.96)
219868BX3	CORP ANDINA DE FOMENTO	2.12%	09/27/2021	09/20/2016	2,220,000.00	2,215,804.20	2,215,804.20	2,149,337.40	0.00	(66,466.80)
	Totals for Cusip				2,220,000.00	2,215,804.20	2,215,804.20	2,149,337.40	0.00	(66,466.80)
31808LAA0	FINNVERA PLC	2.38%	06/04/2025	09/01/2016	800,000.00	823,312.00	823,312.00	765,472.00	0.00	(57,840.00)
	Totals for Cusip				800,000.00	823,312.00	823,312.00	765,472.00	0.00	(57,840.00)
418097AE1	HASHEMITE KINGDOM OF	2.58%	06/30/2022	07/20/2016	200,000.00	212,040.00	212,040.00	203,446.60	0.00	(8,593.40)



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	Totals for Cusip				200,000.00	212,040.00	212,040.00	203,446.60	0.00	(8,593.40)
418097AF8	HASHEMITE KINGDOM OF	3.00%	06/30/2025	01/08/2016	250,000.00	259,000.00	259,000.00	255,010.00	0.00	(3,990.00)
	Totals for Cusip				250,000.00	259,000.00	259,000.00	255,010.00	0.00	(3,990.00)
445545AE6	REPUBLIC OF HUNGARY	6.38%	03/29/2021	04/05/2016	4,000,000.00	4,565,000.00	4,565,000.00	4,479,040.00	0.00	(85,960.00)
	Totals for Cusip				4,000,000.00	4,565,000.00	4,565,000.00	4,479,040.00	0.00	(85,960.00)
455780BY1	REPUBLIC OF INDONESIA	5.25%	01/08/2047	12/01/2016	1,320,000.00	1,310,047.20	1,310,047.20	1,316,201.04	6,153.84	0.00
	Totals for Cusip				1,320,000.00	1,310,047.20	1,310,047.20	1,316,201.04	6,153.84	0.00
471048AW8	JPN BANK FOR INTL COOP	1.50%	07/21/2021	07/13/2016	1,200,000.00	1,194,312.00	1,194,312.00	1,150,534.80	0.00	(43,777.20)
	Totals for Cusip				1,200,000.00	1,194,312.00	1,194,312.00	1,150,534.80	0.00	(43,777.20)
471068AH9	JAPAN FIN ORG MUNICIPAL	2.12%	04/13/2021	04/06/2016	1,200,000.00	1,197,360.00	1,197,360.00	1,173,729.60	0.00	(23,630.40)
	Totals for Cusip				1,200,000.00	1,197,360.00	1,197,360.00	1,173,729.60	0.00	(23,630.40)
471068AJ5	JAPAN FIN ORG MUNICIPAL	2.12%	10/25/2023	10/18/2016	2,600,000.00	2,581,722.00	2,581,722.00	2,473,338.40	0.00	(108,383.60)
	Totals for Cusip				2,600,000.00	2,581,722.00	2,581,722.00	2,473,338.40	0.00	(108,383.60)
563469UL7	MANITOBA PROVINCE OF	2.12%	06/22/2026	11/30/2016	400,000.00	375,360.00	375,360.00	373,140.00	0.00	(2,220.00)
	Totals for Cusip				400,000.00	375,360.00	375,360.00	373,140.00	0.00	(2,220.00)
65557CAQ6	NORDEA BANK AB	1.88%	09/17/2018	09/09/2015	4,215,000.00	4,203,282.30	4,187,530.85	4,212,922.01	25,391.16	0.00
	Totals for Cusip				4,215,000.00	4,203,282.30	4,187,530.85	4,212,922.01	25,391.16	0.00
656836AA1	NA DEVELOPMENT BANK	4.38%	02/11/2020	04/07/2016	1,400,000.00	1,540,000.00	1,540,000.00	1,489,523.00	0.00	(50,477.00)
656836AA1	NA DEVELOPMENT BANK	4.38%	02/11/2020	12/06/2016	500,000.00	536,835.00	536,835.00	531,972.50	0.00	(4,862.50)
	Totals for Cusip				1,900,000.00	2,076,835.00	2,076,835.00	2,021,495.50	0.00	(55,339.50)
656836AB9	NA DEVELOPMENT BANK	2.40%	10/26/2022	04/18/2016	1,985,000.00	2,003,809.86	2,003,809.86	1,926,960.59	0.00	(76,849.27)
	Totals for Cusip				1,985,000.00	2,003,809.86	2,003,809.86	1,926,960.59	0.00	(76,849.27)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
698299AX2	REPUBLIC OF PANAMA	5.20%	01/30/2020	11/21/2013	1,600,000.00	1,726,784.00	1,736,000.00	1,718,400.00	0.00	(17,600.00)
	Totals for Cusip				1,600,000.00	1,726,784.00	1,736,000.00	1,718,400.00	0.00	(17,600.00)
698299BE3	REPUBLIC OF PANAMA	3.75%	03/16/2025	03/11/2015	970,000.00	958,912.90	950,600.00	962,725.00	12,125.00	0.00
	Totals for Cusip				970,000.00	958,912.90	950,600.00	962,725.00	12,125.00	0.00
71656LBP5	PETROLEOS MEXICANOS	5.38%	03/13/2022	12/06/2016	855,000.00	850,263.30	850,263.30	875,502.90	25,239.60	0.00
	Totals for Cusip				855,000.00	850,263.30	850,263.30	875,502.90	25,239.60	0.00
74815HCB6	PROVINCE OF QUEBEC	7.14%	02/27/2026	09/08/2016	1,690,000.00	2,333,095.70	2,333,095.70	2,165,853.30	0.00	(167,242.40)
	Totals for Cusip				1,690,000.00	2,333,095.70	2,333,095.70	2,165,853.30	0.00	(167,242.40)
77586TAE6	ROMANIAN GOVERNMENT	6.12%	01/22/2044	03/31/2015	1,000,000.00	1,278,750.00	1,170,000.00	1,167,250.00	0.00	(2,750.00)
	Totals for Cusip				1,000,000.00	1,278,750.00	1,170,000.00	1,167,250.00	0.00	(2,750.00)
80413TAA7	SAUDI INTERNATIONAL	2.38%	10/26/2021	10/19/2016	2,330,000.00	2,306,863.10	2,306,863.10	2,262,280.88	0.00	(44,582.22)
	Totals for Cusip				2,330,000.00	2,306,863.10	2,306,863.10	2,262,280.88	0.00	(44,582.22)
903724BL5	UKRAINE GOVERNMENT	1.47%	09/29/2021	09/22/2016	2,200,000.00	2,200,000.00	2,200,000.00	2,147,736.80	0.00	(52,263.20)
	Totals for Cusip				2,200,000.00	2,200,000.00	2,200,000.00	2,147,736.80	0.00	(52,263.20)
B53QG12	REPUBLIC OF INDONESIA	4.88%	05/05/2021	07/30/2015	1,740,000.00	1,854,840.00	1,802,323.32	1,841,983.14	39,659.82	0.00
B53QG12	REPUBLIC OF INDONESIA	4.88%	05/05/2021	07/28/2015	1,200,000.00	1,279,200.00	1,242,981.60	1,270,333.20	27,351.60	0.00
	Totals for Cusip				2,940,000.00	3,134,040.00	3,045,304.92	3,112,316.34	67,011.42	0.00
BE62884816	BELGIUM KINGDOM OF	1.12%	08/03/2019	07/27/2016	2,600,000.00	2,596,100.00	2,596,100.00	2,559,408.80	0.00	(36,691.20)
	Totals for Cusip				2,600,000.00	2,596,100.00	2,596,100.00	2,559,408.80	0.00	(36,691.20)
XS11104481	FINNVERA PLC	1.88%	09/16/2019	10/27/2016	2,200,000.00	2,228,635.49	2,228,635.49	2,196,651.60	0.00	(31,983.89)
	Totals for Cusip				2,200,000.00	2,228,635.49	2,228,635.49	2,196,651.60	0.00	(31,983.89)
Y20721BN8	REPUBLIC OF INDONESIA	4.75%	01/08/2026	12/16/2016	600,000.00	611,700.00	611,700.00	619,370.40	7,670.40	0.00

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Y20721BN8	REPUBLIC OF INDONESIA	4.75%	01/08/2026	12/16/2016	400,000.00	408,500.00	408,500.00	412,913.60	4,413.60	0.00
Totals for Cusip					1,000,000.00	1,020,200.00	1,020,200.00	1,032,284.00	12,084.00	0.00
Totals for Foreign					57,985,000.00	59,931,094.05	59,674,773.12	58,981,231.60	366,765.32	(1,060,306.84)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
MMIP Investment										
818999963	MONEY MARKET			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
818999963	MONEY MARKET			03/11/2005	18,284.44	18,284.44	18,284.44	18,284.44	0.00	0.00
818999963	MONEY MARKET			03/14/2005	17,969.15	17,969.15	17,969.15	17,969.15	0.00	0.00
818999963	MONEY MARKET			03/16/2005	15,087.12	15,087.12	15,087.12	15,087.12	0.00	0.00
818999963	MONEY MARKET			03/17/2005	14,501.23	14,501.23	14,501.23	14,501.23	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/18/2005	15,511.86	15,511.86	15,511.86	15,511.86	0.00	0.00
818999963	MONEY MARKET			03/25/2005	16,500.60	16,500.60	16,500.60	16,500.60	0.00	0.00
818999963	MONEY MARKET			03/21/2005	16,209.11	16,209.11	16,209.11	16,209.11	0.00	0.00
818999963	MONEY MARKET			03/24/2005	16,333.30	16,333.30	16,333.30	16,333.30	0.00	0.00
818999963	MONEY MARKET			03/23/2005	15,891.91	15,891.91	15,891.91	15,891.91	0.00	0.00
818999963	MONEY MARKET			03/28/2005	17,118.48	17,118.48	17,118.48	17,118.48	0.00	0.00
818999963	MONEY MARKET			03/30/2005	17,512.86	17,512.86	17,512.86	17,512.86	0.00	0.00
818999963	MONEY MARKET			03/31/2005	17,538.14	17,538.14	17,538.14	17,538.14	0.00	0.00
818999963	MONEY MARKET			04/01/2005	15,968.08	15,968.08	15,968.08	15,968.08	0.00	0.00
818999963	MONEY MARKET			04/04/2005	16,130.32	16,130.32	16,130.32	16,130.32	0.00	0.00
818999963	MONEY MARKET			04/06/2005	15,261.25	15,261.25	15,261.25	15,261.25	0.00	0.00
818999963	MONEY MARKET			04/07/2005	14,687.75	14,687.75	14,687.75	14,687.75	0.00	0.00
818999963	MONEY MARKET			04/08/2005	14,629.77	14,629.77	14,629.77	14,629.77	0.00	0.00
818999963	MONEY MARKET			04/14/2005	5,326.83	5,326.83	5,326.83	5,326.83	0.00	0.00
818999963	MONEY MARKET			04/15/2005	10,274.63	10,274.63	10,274.63	10,274.63	0.00	0.00
818999963	MONEY MARKET			04/12/2005	44,538.52	44,538.52	44,538.52	44,538.52	0.00	0.00
818999963	MONEY MARKET			04/11/2005	14,905.62	14,905.62	14,905.62	14,905.62	0.00	0.00
818999963	MONEY MARKET			04/13/2005	4,672.12	4,672.12	4,672.12	4,672.12	0.00	0.00
818999963	MONEY MARKET			04/18/2005	11,780.69	11,780.69	11,780.69	11,780.69	0.00	0.00
818999963	MONEY MARKET			04/19/2005	34,765.40	34,765.40	34,765.40	34,765.40	0.00	0.00
818999963	MONEY MARKET			04/20/2005	10,503.77	10,503.77	10,503.77	10,503.77	0.00	0.00
818999963	MONEY MARKET			04/21/2005	10,671.43	10,671.43	10,671.43	10,671.43	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/22/2005	13,098.27	13,098.27	13,098.27	13,098.27	0.00	0.00
818999963	MONEY MARKET			04/26/2005	33,867.05	33,867.05	33,867.05	33,867.05	0.00	0.00
818999963	MONEY MARKET			04/25/2005	11,218.64	11,218.64	11,218.64	11,218.64	0.00	0.00
818999963	MONEY MARKET			04/27/2005	10,988.66	10,988.66	10,988.66	10,988.66	0.00	0.00
818999963	MONEY MARKET			04/28/2005	11,245.59	11,245.59	11,245.59	11,245.59	0.00	0.00
818999963	MONEY MARKET			04/29/2005	13,400.06	13,400.06	13,400.06	13,400.06	0.00	0.00
818999963	MONEY MARKET			05/02/2005	13,324.12	13,324.12	13,324.12	13,324.12	0.00	0.00
818999963	MONEY MARKET			05/03/2005	47,288.64	47,288.64	47,288.64	47,288.64	0.00	0.00
818999963	MONEY MARKET			05/04/2005	20,801.59	20,801.59	20,801.59	20,801.59	0.00	0.00
818999963	MONEY MARKET			05/05/2005	17,176.99	17,176.99	17,176.99	17,176.99	0.00	0.00
818999963	MONEY MARKET			05/06/2005	17,145.22	17,145.22	17,145.22	17,145.22	0.00	0.00
818999963	MONEY MARKET			05/09/2005	15,830.41	15,830.41	15,830.41	15,830.41	0.00	0.00
818999963	MONEY MARKET			05/11/2005	16,051.33	16,051.33	16,051.33	16,051.33	0.00	0.00
818999963	MONEY MARKET			05/12/2005	17,293.58	17,293.58	17,293.58	17,293.58	0.00	0.00
818999963	MONEY MARKET			05/13/2005	20,171.04	20,171.04	20,171.04	20,171.04	0.00	0.00
818999963	MONEY MARKET			05/16/2005	18,937.34	18,937.34	18,937.34	18,937.34	0.00	0.00
818999963	MONEY MARKET			05/18/2005	22,668.83	22,668.83	22,668.83	22,668.83	0.00	0.00
818999963	MONEY MARKET			05/19/2005	22,617.61	22,617.61	22,617.61	22,617.61	0.00	0.00
818999963	MONEY MARKET			05/20/2005	23,084.09	23,084.09	23,084.09	23,084.09	0.00	0.00
818999963	MONEY MARKET			05/27/2005	23,622.27	23,622.27	23,622.27	23,622.27	0.00	0.00
818999963	MONEY MARKET			05/23/2005	23,886.09	23,886.09	23,886.09	23,886.09	0.00	0.00
818999963	MONEY MARKET			05/26/2005	24,479.58	24,479.58	24,479.58	24,479.58	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/25/2005	23,747.33	23,747.33	23,747.33	23,747.33	0.00	0.00
818999963	MONEY MARKET			05/31/2005	23,473.81	23,473.81	23,473.81	23,473.81	0.00	0.00
818999963	MONEY MARKET			06/02/2005	22,599.34	22,599.34	22,599.34	22,599.34	0.00	0.00
818999963	MONEY MARKET			06/03/2005	22,517.76	22,517.76	22,517.76	22,517.76	0.00	0.00
818999963	MONEY MARKET			06/06/2005	20,947.97	20,947.97	20,947.97	20,947.97	0.00	0.00
818999963	MONEY MARKET			06/08/2005	21,915.75	21,915.75	21,915.75	21,915.75	0.00	0.00
818999963	MONEY MARKET			06/09/2005	20,493.60	20,493.60	20,493.60	20,493.60	0.00	0.00
818999963	MONEY MARKET			06/10/2005	19,719.41	19,719.41	19,719.41	19,719.41	0.00	0.00
818999963	MONEY MARKET			06/16/2005	29,893.72	29,893.72	29,893.72	29,893.72	0.00	0.00
818999963	MONEY MARKET			06/15/2005	28,786.88	28,786.88	28,786.88	28,786.88	0.00	0.00
818999963	MONEY MARKET			06/17/2005	29,917.81	29,917.81	29,917.81	29,917.81	0.00	0.00
818999963	MONEY MARKET			06/13/2005	19,787.85	19,787.85	19,787.85	19,787.85	0.00	0.00
818999963	MONEY MARKET			06/20/2005	29,422.63	29,422.63	29,422.63	29,422.63	0.00	0.00
818999963	MONEY MARKET			06/22/2005	29,307.94	29,307.94	29,307.94	29,307.94	0.00	0.00
818999963	MONEY MARKET			06/23/2005	29,665.18	29,665.18	29,665.18	29,665.18	0.00	0.00
818999963	MONEY MARKET			06/24/2005	31,207.84	31,207.84	31,207.84	31,207.84	0.00	0.00
818999963	MONEY MARKET			06/30/2005	23,427.53	23,427.53	23,427.53	23,427.53	0.00	0.00
818999963	MONEY MARKET			06/27/2005	29,271.40	29,271.40	29,271.40	29,271.40	0.00	0.00
818999963	MONEY MARKET			06/29/2005	30,576.21	30,576.21	30,576.21	30,576.21	0.00	0.00
818999963	MONEY MARKET			06/30/2005	30,716.03	30,716.03	30,716.03	30,716.03	0.00	0.00
818999963	MONEY MARKET			06/30/2005	29,730.01	29,730.01	29,730.01	29,730.01	0.00	0.00
818999963	MONEY MARKET			07/01/2005	31,349.62	31,349.62	31,349.62	31,349.62	0.00	0.00

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818999963	MONEY MARKET			06/29/2005	15,813.66	15,813.66	15,813.66	15,813.66	0.00	0.00
818999963	MONEY MARKET			07/05/2005	33,123.75	33,123.75	33,123.75	33,123.75	0.00	0.00
818999963	MONEY MARKET			07/07/2005	31,227.04	31,227.04	31,227.04	31,227.04	0.00	0.00
818999963	MONEY MARKET			07/08/2005	30,965.25	30,965.25	30,965.25	30,965.25	0.00	0.00
818999963	MONEY MARKET			07/13/2005	30,133.13	30,133.13	30,133.13	30,133.13	0.00	0.00
818999963	MONEY MARKET			07/15/2005	21,156.28	21,156.28	21,156.28	21,156.28	0.00	0.00
818999963	MONEY MARKET			07/11/2005	31,161.92	31,161.92	31,161.92	31,161.92	0.00	0.00
818999963	MONEY MARKET			07/12/2005	144.43	144.43	144.43	144.43	0.00	0.00
818999963	MONEY MARKET			07/14/2005	29,965.51	29,965.51	29,965.51	29,965.51	0.00	0.00
818999963	MONEY MARKET			07/18/2005	21,681.11	21,681.11	21,681.11	21,681.11	0.00	0.00
818999963	MONEY MARKET			07/20/2005	21,637.35	21,637.35	21,637.35	21,637.35	0.00	0.00
818999963	MONEY MARKET			07/21/2005	21,854.44	21,854.44	21,854.44	21,854.44	0.00	0.00
818999963	MONEY MARKET			07/22/2005	22,273.29	22,273.29	22,273.29	22,273.29	0.00	0.00
818999963	MONEY MARKET			07/25/2005	22,080.68	22,080.68	22,080.68	22,080.68	0.00	0.00
818999963	MONEY MARKET			07/27/2005	22,498.53	22,498.53	22,498.53	22,498.53	0.00	0.00
818999963	MONEY MARKET			07/28/2005	22,523.79	22,523.79	22,523.79	22,523.79	0.00	0.00
818999963	MONEY MARKET			07/29/2005	22,371.41	22,371.41	22,371.41	22,371.41	0.00	0.00
818999963	MONEY MARKET			07/28/2005	5,442.97	5,442.97	5,442.97	5,442.97	0.00	0.00
818999963	MONEY MARKET			08/01/2005	21,931.74	21,931.74	21,931.74	21,931.74	0.00	0.00
818999963	MONEY MARKET			08/03/2005	23,032.40	23,032.40	23,032.40	23,032.40	0.00	0.00
818999963	MONEY MARKET			08/04/2005	22,648.00	22,648.00	22,648.00	22,648.00	0.00	0.00
818999963	MONEY MARKET			08/05/2005	23,467.67	23,467.67	23,467.67	23,467.67	0.00	0.00

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818999963	MONEY MARKET			08/12/2005	15,365.85	15,365.85	15,365.85	15,365.85	0.00	0.00
818999963	MONEY MARKET			08/08/2005	22,330.77	22,330.77	22,330.77	22,330.77	0.00	0.00
818999963	MONEY MARKET			08/10/2005	24,771.17	24,771.17	24,771.17	24,771.17	0.00	0.00
818999963	MONEY MARKET			08/11/2005	24,384.88	24,384.88	24,384.88	24,384.88	0.00	0.00
818999963	MONEY MARKET			08/11/2005	3,375.45	3,375.45	3,375.45	3,375.45	0.00	0.00
818999963	MONEY MARKET			08/18/2005	18,847.60	18,847.60	18,847.60	18,847.60	0.00	0.00
818999963	MONEY MARKET			08/19/2005	19,193.62	19,193.62	19,193.62	19,193.62	0.00	0.00
818999963	MONEY MARKET			08/17/2005	18,579.41	18,579.41	18,579.41	18,579.41	0.00	0.00
818999963	MONEY MARKET			08/15/2005	15,450.88	15,450.88	15,450.88	15,450.88	0.00	0.00
818999963	MONEY MARKET			08/22/2005	19,476.94	19,476.94	19,476.94	19,476.94	0.00	0.00
818999963	MONEY MARKET			08/24/2005	20,172.78	20,172.78	20,172.78	20,172.78	0.00	0.00
818999963	MONEY MARKET			08/25/2005	19,320.86	19,320.86	19,320.86	19,320.86	0.00	0.00
818999963	MONEY MARKET			08/26/2005	20,397.96	20,397.96	20,397.96	20,397.96	0.00	0.00
818999963	MONEY MARKET			09/02/2005	20,010.72	20,010.72	20,010.72	20,010.72	0.00	0.00
818999963	MONEY MARKET			08/29/2005	19,618.34	19,618.34	19,618.34	19,618.34	0.00	0.00
818999963	MONEY MARKET			09/01/2005	19,560.93	19,560.93	19,560.93	19,560.93	0.00	0.00
818999963	MONEY MARKET			08/31/2005	19,553.69	19,553.69	19,553.69	19,553.69	0.00	0.00
818999963	MONEY MARKET			09/06/2005	20,004.50	20,004.50	20,004.50	20,004.50	0.00	0.00
818999963	MONEY MARKET			09/06/2005	41,559.39	41,559.39	41,559.39	41,559.39	0.00	0.00
818999963	MONEY MARKET			09/08/2005	19,068.46	19,068.46	19,068.46	19,068.46	0.00	0.00
818999963	MONEY MARKET			09/09/2005	19,939.68	19,939.68	19,939.68	19,939.68	0.00	0.00
818999963	MONEY MARKET			09/12/2005	18,215.06	18,215.06	18,215.06	18,215.06	0.00	0.00

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818999963	MONEY MARKET			09/14/2005	24,785.89	24,785.89	24,785.89	24,785.89	0.00	0.00
818999963	MONEY MARKET			09/15/2005	27,735.27	27,735.27	27,735.27	27,735.27	0.00	0.00
818999963	MONEY MARKET			09/16/2005	21,438.63	21,438.63	21,438.63	21,438.63	0.00	0.00
818999963	MONEY MARKET			09/21/2005	21,964.66	21,964.66	21,964.66	21,964.66	0.00	0.00
818999963	MONEY MARKET			09/22/2005	22,085.80	22,085.80	22,085.80	22,085.80	0.00	0.00
818999963	MONEY MARKET			09/23/2005	21,909.14	21,909.14	21,909.14	21,909.14	0.00	0.00
818999963	MONEY MARKET			09/19/2005	22,167.54	22,167.54	22,167.54	22,167.54	0.00	0.00
818999963	MONEY MARKET			09/26/2005	21,719.36	21,719.36	21,719.36	21,719.36	0.00	0.00
818999963	MONEY MARKET			09/28/2005	23,764.75	23,764.75	23,764.75	23,764.75	0.00	0.00
818999963	MONEY MARKET			09/29/2005	23,419.30	23,419.30	23,419.30	23,419.30	0.00	0.00
818999963	MONEY MARKET			09/30/2005	23,494.39	23,494.39	23,494.39	23,494.39	0.00	0.00
818999963	MONEY MARKET			09/30/2005	20,823.38	20,823.38	20,823.38	20,823.38	0.00	0.00
818999963	MONEY MARKET			10/05/2005	22,335.27	22,335.27	22,335.27	22,335.27	0.00	0.00
818999963	MONEY MARKET			10/03/2005	23,729.28	23,729.28	23,729.28	23,729.28	0.00	0.00
818999963	MONEY MARKET			10/06/2005	20,926.35	20,926.35	20,926.35	20,926.35	0.00	0.00
818999963	MONEY MARKET			10/07/2005	21,075.85	21,075.85	21,075.85	21,075.85	0.00	0.00
818999963	MONEY MARKET			10/10/2005	20,737.12	20,737.12	20,737.12	20,737.12	0.00	0.00
818999963	MONEY MARKET			10/12/2005	21,045.72	21,045.72	21,045.72	21,045.72	0.00	0.00
818999963	MONEY MARKET			10/13/2005	21,070.22	21,070.22	21,070.22	21,070.22	0.00	0.00
818999963	MONEY MARKET			10/14/2005	20,784.48	20,784.48	20,784.48	20,784.48	0.00	0.00
818999963	MONEY MARKET			10/20/2005	6.32	6.32	6.32	6.32	0.00	0.00
818999963	MONEY MARKET			10/20/2005	22,199.47	22,199.47	22,199.47	22,199.47	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/21/2005	22,185.91	22,185.91	22,185.91	22,185.91	0.00	0.00
818999963	MONEY MARKET			10/17/2005	20,568.14	20,568.14	20,568.14	20,568.14	0.00	0.00
818999963	MONEY MARKET			10/19/2005	22,133.46	22,133.46	22,133.46	22,133.46	0.00	0.00
818999963	MONEY MARKET			10/24/2005	22,203.49	22,203.49	22,203.49	22,203.49	0.00	0.00
818999963	MONEY MARKET			10/26/2005	22,473.27	22,473.27	22,473.27	22,473.27	0.00	0.00
818999963	MONEY MARKET			10/27/2005	22,487.14	22,487.14	22,487.14	22,487.14	0.00	0.00
818999963	MONEY MARKET			10/28/2005	22,124.39	22,124.39	22,124.39	22,124.39	0.00	0.00
818999963	MONEY MARKET			10/31/2005	22,331.60	22,331.60	22,331.60	22,331.60	0.00	0.00
818999963	MONEY MARKET			11/02/2005	25,327.70	25,327.70	25,327.70	25,327.70	0.00	0.00
818999963	MONEY MARKET			11/04/2005	23,094.13	23,094.13	23,094.13	23,094.13	0.00	0.00
818999963	MONEY MARKET			11/03/2005	25,750.98	25,750.98	25,750.98	25,750.98	0.00	0.00
818999963	MONEY MARKET			11/07/2005	22,703.88	22,703.88	22,703.88	22,703.88	0.00	0.00
818999963	MONEY MARKET			11/09/2005	23,249.07	23,249.07	23,249.07	23,249.07	0.00	0.00
818999963	MONEY MARKET			11/10/2005	23,426.82	23,426.82	23,426.82	23,426.82	0.00	0.00
818999963	MONEY MARKET			11/11/2005	23,579.15	23,579.15	23,579.15	23,579.15	0.00	0.00
818999963	MONEY MARKET			11/14/2005	23,579.26	23,579.26	23,579.26	23,579.26	0.00	0.00
818999963	MONEY MARKET			11/16/2005	24,619.19	24,619.19	24,619.19	24,619.19	0.00	0.00
818999963	MONEY MARKET			11/17/2005	24,763.78	24,763.78	24,763.78	24,763.78	0.00	0.00
818999963	MONEY MARKET			11/18/2005	24,740.94	24,740.94	24,740.94	24,740.94	0.00	0.00
818999963	MONEY MARKET			11/21/2005	24,514.36	24,514.36	24,514.36	24,514.36	0.00	0.00
818999963	MONEY MARKET			11/23/2005	20,346.91	20,346.91	20,346.91	20,346.91	0.00	0.00
818999963	MONEY MARKET			11/25/2005	20,692.42	20,692.42	20,692.42	20,692.42	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/28/2005	42,212.69	42,212.69	42,212.69	42,212.69	0.00	0.00
818999963	MONEY MARKET			11/30/2005	21,607.66	21,607.66	21,607.66	21,607.66	0.00	0.00
818999963	MONEY MARKET			12/01/2005	21,631.99	21,631.99	21,631.99	21,631.99	0.00	0.00
818999963	MONEY MARKET			12/02/2005	21,911.13	21,911.13	21,911.13	21,911.13	0.00	0.00
818999963	MONEY MARKET			12/05/2005	21,422.96	21,422.96	21,422.96	21,422.96	0.00	0.00
818999963	MONEY MARKET			12/07/2005	25,405.31	25,405.31	25,405.31	25,405.31	0.00	0.00
818999963	MONEY MARKET			12/08/2005	24,129.29	24,129.29	24,129.29	24,129.29	0.00	0.00
818999963	MONEY MARKET			12/09/2005	24,454.31	24,454.31	24,454.31	24,454.31	0.00	0.00
818999963	MONEY MARKET			12/14/2005	23,684.22	23,684.22	23,684.22	23,684.22	0.00	0.00
818999963	MONEY MARKET			12/12/2005	23,382.70	23,382.70	23,382.70	23,382.70	0.00	0.00
818999963	MONEY MARKET			12/15/2005	24,159.96	24,159.96	24,159.96	24,159.96	0.00	0.00
818999963	MONEY MARKET			12/16/2005	22,801.03	22,801.03	22,801.03	22,801.03	0.00	0.00
818999963	MONEY MARKET			12/19/2005	22,935.16	22,935.16	22,935.16	22,935.16	0.00	0.00
818999963	MONEY MARKET			12/21/2005	19,381.07	19,381.07	19,381.07	19,381.07	0.00	0.00
818999963	MONEY MARKET			12/22/2005	21,287.54	21,287.54	21,287.54	21,287.54	0.00	0.00
818999963	MONEY MARKET			12/23/2005	21,429.98	21,429.98	21,429.98	21,429.98	0.00	0.00
818999963	MONEY MARKET			12/30/2005	0.24	0.24	0.24	0.24	0.00	0.00
818999963	MONEY MARKET			12/30/2005	22,868.76	22,868.76	22,868.76	22,868.76	0.00	0.00
818999963	MONEY MARKET			12/30/2005	22,038.65	22,038.65	22,038.65	22,038.65	0.00	0.00
818999963	MONEY MARKET			12/27/2005	21,511.00	21,511.00	21,511.00	21,511.00	0.00	0.00
818999963	MONEY MARKET			12/29/2005	22,760.09	22,760.09	22,760.09	22,760.09	0.00	0.00
818999963	MONEY MARKET			01/05/2006	23,082.86	23,082.86	23,082.86	23,082.86	0.00	0.00

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818999963	MONEY MARKET			01/06/2006	14,300.79	14,300.79	14,300.79	14,300.79	0.00	0.00
818999963	MONEY MARKET			01/09/2006	18,232.95	18,232.95	18,232.95	18,232.95	0.00	0.00
818999963	MONEY MARKET			01/11/2006	19,233.59	19,233.59	19,233.59	19,233.59	0.00	0.00
818999963	MONEY MARKET			01/12/2006	18,434.57	18,434.57	18,434.57	18,434.57	0.00	0.00
818999963	MONEY MARKET			01/13/2006	20,289.03	20,289.03	20,289.03	20,289.03	0.00	0.00
818999963	MONEY MARKET			01/20/2006	22,112.09	22,112.09	22,112.09	22,112.09	0.00	0.00
818999963	MONEY MARKET			01/19/2006	18,342.81	18,342.81	18,342.81	18,342.81	0.00	0.00
818999963	MONEY MARKET			01/17/2006	19,668.97	19,668.97	19,668.97	19,668.97	0.00	0.00
818999963	MONEY MARKET			01/23/2006	19,813.63	19,813.63	19,813.63	19,813.63	0.00	0.00
818999963	MONEY MARKET			01/25/2006	19,328.45	19,328.45	19,328.45	19,328.45	0.00	0.00
818999963	MONEY MARKET			01/26/2006	20,541.33	20,541.33	20,541.33	20,541.33	0.00	0.00
818999963	MONEY MARKET			01/27/2006	20,293.73	20,293.73	20,293.73	20,293.73	0.00	0.00
818999963	MONEY MARKET			01/30/2006	19,784.94	19,784.94	19,784.94	19,784.94	0.00	0.00
818999963	MONEY MARKET			02/01/2006	20,095.79	20,095.79	20,095.79	20,095.79	0.00	0.00
818999963	MONEY MARKET			02/02/2006	22,212.69	22,212.69	22,212.69	22,212.69	0.00	0.00
818999963	MONEY MARKET			02/03/2006	21,979.18	21,979.18	21,979.18	21,979.18	0.00	0.00
818999963	MONEY MARKET			02/06/2006	19,021.63	19,021.63	19,021.63	19,021.63	0.00	0.00
818999963	MONEY MARKET			02/08/2006	19,103.40	19,103.40	19,103.40	19,103.40	0.00	0.00
818999963	MONEY MARKET			02/09/2006	19,437.32	19,437.32	19,437.32	19,437.32	0.00	0.00
818999963	MONEY MARKET			02/10/2006	20,780.41	20,780.41	20,780.41	20,780.41	0.00	0.00
818999963	MONEY MARKET			02/13/2006	22,066.21	22,066.21	22,066.21	22,066.21	0.00	0.00
818999963	MONEY MARKET			02/15/2006	22,517.80	22,517.80	22,517.80	22,517.80	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			02/16/2006	22,990.61	22,990.61	22,990.61	22,990.61	0.00	0.00
818999963	MONEY MARKET			02/17/2006	23,109.45	23,109.45	23,109.45	23,109.45	0.00	0.00
818999963	MONEY MARKET			02/24/2006	24,712.08	24,712.08	24,712.08	24,712.08	0.00	0.00
818999963	MONEY MARKET			02/21/2006	23,443.34	23,443.34	23,443.34	23,443.34	0.00	0.00
818999963	MONEY MARKET			02/23/2006	22,983.17	22,983.17	22,983.17	22,983.17	0.00	0.00
818999963	MONEY MARKET			02/22/2006	47,200.47	47,200.47	47,200.47	47,200.47	0.00	0.00
818999963	MONEY MARKET			02/27/2006	24,873.19	24,873.19	24,873.19	24,873.19	0.00	0.00
818999963	MONEY MARKET			03/01/2006	21,846.57	21,846.57	21,846.57	21,846.57	0.00	0.00
818999963	MONEY MARKET			03/02/2006	20,824.66	20,824.66	20,824.66	20,824.66	0.00	0.00
818999963	MONEY MARKET			03/03/2006	20,396.60	20,396.60	20,396.60	20,396.60	0.00	0.00
818999963	MONEY MARKET			03/10/2006	20,708.11	20,708.11	20,708.11	20,708.11	0.00	0.00
818999963	MONEY MARKET			03/06/2006	21,373.49	21,373.49	21,373.49	21,373.49	0.00	0.00
818999963	MONEY MARKET			03/08/2006	20,285.00	20,285.00	20,285.00	20,285.00	0.00	0.00
818999963	MONEY MARKET			03/08/2006	5,270.70	5,270.70	5,270.70	5,270.70	0.00	0.00
818999963	MONEY MARKET			03/09/2006	20,905.34	20,905.34	20,905.34	20,905.34	0.00	0.00
818999963	MONEY MARKET			03/16/2006	18,850.93	18,850.93	18,850.93	18,850.93	0.00	0.00
818999963	MONEY MARKET			03/17/2006	19,331.58	19,331.58	19,331.58	19,331.58	0.00	0.00
818999963	MONEY MARKET			03/13/2006	20,830.30	20,830.30	20,830.30	20,830.30	0.00	0.00
818999963	MONEY MARKET			03/15/2006	21,998.80	21,998.80	21,998.80	21,998.80	0.00	0.00
818999963	MONEY MARKET			03/20/2006	20,353.17	20,353.17	20,353.17	20,353.17	0.00	0.00
818999963	MONEY MARKET			03/22/2006	20,758.77	20,758.77	20,758.77	20,758.77	0.00	0.00
818999963	MONEY MARKET			03/23/2006	20,624.74	20,624.74	20,624.74	20,624.74	0.00	0.00

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818999963	MONEY MARKET			03/24/2006	21,988.93	21,988.93	21,988.93	21,988.93	0.00	0.00
818999963	MONEY MARKET			03/29/2006	23,778.71	23,778.71	23,778.71	23,778.71	0.00	0.00
818999963	MONEY MARKET			03/27/2006	30,494.41	30,494.41	30,494.41	30,494.41	0.00	0.00
818999963	MONEY MARKET			03/30/2006	24,335.34	24,335.34	24,335.34	24,335.34	0.00	0.00
818999963	MONEY MARKET			03/31/2006	23,763.70	23,763.70	23,763.70	23,763.70	0.00	0.00
818999963	MONEY MARKET			03/27/2006	21,957.26	21,957.26	21,957.26	21,957.26	0.00	0.00
818999963	MONEY MARKET			04/03/2006	22,372.39	22,372.39	22,372.39	22,372.39	0.00	0.00
818999963	MONEY MARKET			04/04/2006	29,957.70	29,957.70	29,957.70	29,957.70	0.00	0.00
818999963	MONEY MARKET			04/06/2006	47,176.56	47,176.56	47,176.56	47,176.56	0.00	0.00
818999963	MONEY MARKET			04/07/2006	45,373.77	45,373.77	45,373.77	45,373.77	0.00	0.00
818999963	MONEY MARKET			04/13/2006	39,509.25	39,509.25	39,509.25	39,509.25	0.00	0.00
818999963	MONEY MARKET			04/10/2006	42,157.41	42,157.41	42,157.41	42,157.41	0.00	0.00
818999963	MONEY MARKET			04/12/2006	44,170.70	44,170.70	44,170.70	44,170.70	0.00	0.00
818999963	MONEY MARKET			04/17/2006	39,495.68	39,495.68	39,495.68	39,495.68	0.00	0.00
818999963	MONEY MARKET			04/20/2006	39,985.76	39,985.76	39,985.76	39,985.76	0.00	0.00
818999963	MONEY MARKET			04/20/2006	0.02	0.02	0.02	0.02	0.00	0.00
818999963	MONEY MARKET			04/21/2006	41,244.30	41,244.30	41,244.30	41,244.30	0.00	0.00
818999963	MONEY MARKET			04/19/2006	39,978.06	39,978.06	39,978.06	39,978.06	0.00	0.00
818999963	MONEY MARKET			04/24/2006	39,849.79	39,849.79	39,849.79	39,849.79	0.00	0.00
818999963	MONEY MARKET			04/26/2006	41,454.98	41,454.98	41,454.98	41,454.98	0.00	0.00
818999963	MONEY MARKET			04/27/2006	41,384.23	41,384.23	41,384.23	41,384.23	0.00	0.00
818999963	MONEY MARKET			04/28/2006	41,479.89	41,479.89	41,479.89	41,479.89	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/03/2006	47,570.85	47,570.85	47,570.85	47,570.85	0.00	0.00
818999963	MONEY MARKET			05/01/2006	41,552.22	41,552.22	41,552.22	41,552.22	0.00	0.00
818999963	MONEY MARKET			05/04/2006	46,124.20	46,124.20	46,124.20	46,124.20	0.00	0.00
818999963	MONEY MARKET			05/05/2006	46,946.55	46,946.55	46,946.55	46,946.55	0.00	0.00
818999963	MONEY MARKET			05/08/2006	47,107.97	47,107.97	47,107.97	47,107.97	0.00	0.00
818999963	MONEY MARKET			05/10/2006	47,573.13	47,573.13	47,573.13	47,573.13	0.00	0.00
818999963	MONEY MARKET			05/11/2006	47,621.86	47,621.86	47,621.86	47,621.86	0.00	0.00
818999963	MONEY MARKET			05/11/2006	28,777.79	28,777.79	28,777.79	28,777.79	0.00	0.00
818999963	MONEY MARKET			05/12/2006	46,949.33	46,949.33	46,949.33	46,949.33	0.00	0.00
818999963	MONEY MARKET			05/19/2006	43,478.33	43,478.33	43,478.33	43,478.33	0.00	0.00
818999963	MONEY MARKET			05/18/2006	44,757.04	44,757.04	44,757.04	44,757.04	0.00	0.00
818999963	MONEY MARKET			05/15/2006	46,985.00	46,985.00	46,985.00	46,985.00	0.00	0.00
818999963	MONEY MARKET			05/24/2006	42,650.59	42,650.59	42,650.59	42,650.59	0.00	0.00
818999963	MONEY MARKET			05/25/2006	42,723.83	42,723.83	42,723.83	42,723.83	0.00	0.00
818999963	MONEY MARKET			05/26/2006	45,890.71	45,890.71	45,890.71	45,890.71	0.00	0.00
818999963	MONEY MARKET			05/22/2006	43,422.54	43,422.54	43,422.54	43,422.54	0.00	0.00
818999963	MONEY MARKET			05/30/2006	47,254.21	47,254.21	47,254.21	47,254.21	0.00	0.00
818999963	MONEY MARKET			06/01/2006	46,279.62	46,279.62	46,279.62	46,279.62	0.00	0.00
818999963	MONEY MARKET			06/07/2006	43,549.29	43,549.29	43,549.29	43,549.29	0.00	0.00
818999963	MONEY MARKET			06/09/2006	42,121.51	42,121.51	42,121.51	42,121.51	0.00	0.00
818999963	MONEY MARKET			06/08/2006	45,804.29	45,804.29	45,804.29	45,804.29	0.00	0.00
818999963	MONEY MARKET			06/12/2006	39,914.37	39,914.37	39,914.37	39,914.37	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			06/14/2006	40,048.98	40,048.98	40,048.98	40,048.98	0.00	0.00
818999963	MONEY MARKET			06/15/2006	40,752.94	40,752.94	40,752.94	40,752.94	0.00	0.00
818999963	MONEY MARKET			06/16/2006	44,189.30	44,189.30	44,189.30	44,189.30	0.00	0.00
818999963	MONEY MARKET			06/19/2006	40,704.79	40,704.79	40,704.79	40,704.79	0.00	0.00
818999963	MONEY MARKET			06/21/2006	40,805.67	40,805.67	40,805.67	40,805.67	0.00	0.00
818999963	MONEY MARKET			06/22/2006	40,616.85	40,616.85	40,616.85	40,616.85	0.00	0.00
818999963	MONEY MARKET			06/23/2006	43,626.37	43,626.37	43,626.37	43,626.37	0.00	0.00
818999963	MONEY MARKET			06/28/2006	41,580.72	41,580.72	41,580.72	41,580.72	0.00	0.00
818999963	MONEY MARKET			06/29/2006	41,672.75	41,672.75	41,672.75	41,672.75	0.00	0.00
818999963	MONEY MARKET			06/26/2006	43,266.38	43,266.38	43,266.38	43,266.38	0.00	0.00
818999963	MONEY MARKET			06/30/2006	41,828.68	41,828.68	41,828.68	41,828.68	0.00	0.00
818999963	MONEY MARKET			07/03/2006	41,431.93	41,431.93	41,431.93	41,431.93	0.00	0.00
818999963	MONEY MARKET			07/07/2006	46,622.87	46,622.87	46,622.87	46,622.87	0.00	0.00
818999963	MONEY MARKET			07/10/2006	46,685.27	46,685.27	46,685.27	46,685.27	0.00	0.00
818999963	MONEY MARKET			07/12/2006	46,403.48	46,403.48	46,403.48	46,403.48	0.00	0.00
818999963	MONEY MARKET			07/14/2006	46,222.35	46,222.35	46,222.35	46,222.35	0.00	0.00
818999963	MONEY MARKET			07/20/2006	39,665.85	39,665.85	39,665.85	39,665.85	0.00	0.00
818999963	MONEY MARKET			07/17/2006	42,861.09	42,861.09	42,861.09	42,861.09	0.00	0.00
818999963	MONEY MARKET			07/20/2006	45,157.92	45,157.92	45,157.92	45,157.92	0.00	0.00
818999963	MONEY MARKET			07/21/2006	45,061.46	45,061.46	45,061.46	45,061.46	0.00	0.00
818999963	MONEY MARKET			07/19/2006	45,151.38	45,151.38	45,151.38	45,151.38	0.00	0.00
818999963	MONEY MARKET			07/24/2006	46,042.57	46,042.57	46,042.57	46,042.57	0.00	0.00

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818999963	MONEY MARKET			08/08/2006	16,363.13	16,363.13	16,363.13	16,363.13	0.00	0.00
818999963	MONEY MARKET			08/15/2006	19,389.77	19,389.77	19,389.77	19,389.77	0.00	0.00
818999963	MONEY MARKET			08/31/2006	5,558.76	5,558.76	5,558.76	5,558.76	0.00	0.00
818999963	MONEY MARKET			09/06/2006	44,618.93	44,618.93	44,618.93	44,618.93	0.00	0.00
818999963	MONEY MARKET			10/30/2006	46,432.35	46,432.35	46,432.35	46,432.35	0.00	0.00
818999963	MONEY MARKET			12/15/2006	43,412.16	43,412.16	43,412.16	43,412.16	0.00	0.00
818999963	MONEY MARKET			12/14/2006	43,791.70	43,791.70	43,791.70	43,791.70	0.00	0.00
818999963	MONEY MARKET			12/13/2006	43,699.67	43,699.67	43,699.67	43,699.67	0.00	0.00
818999963	MONEY MARKET			12/20/2006	42,115.88	42,115.88	42,115.88	42,115.88	0.00	0.00
818999963	MONEY MARKET			12/21/2006	43,101.39	43,101.39	43,101.39	43,101.39	0.00	0.00
818999963	MONEY MARKET			12/22/2006	43,166.35	43,166.35	43,166.35	43,166.35	0.00	0.00
818999963	MONEY MARKET			12/18/2006	43,923.29	43,923.29	43,923.29	43,923.29	0.00	0.00
818999963	MONEY MARKET			12/26/2006	42,903.76	42,903.76	42,903.76	42,903.76	0.00	0.00
818999963	MONEY MARKET			12/28/2006	44,712.76	44,712.76	44,712.76	44,712.76	0.00	0.00
818999963	MONEY MARKET			12/29/2006	44,390.81	44,390.81	44,390.81	44,390.81	0.00	0.00
818999963	MONEY MARKET			12/29/2006	46,183.98	46,183.98	46,183.98	46,183.98	0.00	0.00
818999963	MONEY MARKET			01/05/2007	45,141.96	45,141.96	45,141.96	45,141.96	0.00	0.00
818999963	MONEY MARKET			01/04/2007	47,186.14	47,186.14	47,186.14	47,186.14	0.00	0.00
818999963	MONEY MARKET			01/08/2007	45,794.03	45,794.03	45,794.03	45,794.03	0.00	0.00
818999963	MONEY MARKET			01/10/2007	46,019.89	46,019.89	46,019.89	46,019.89	0.00	0.00
818999963	MONEY MARKET			01/11/2007	45,719.35	45,719.35	45,719.35	45,719.35	0.00	0.00
818999963	MONEY MARKET			01/12/2007	45,641.05	45,641.05	45,641.05	45,641.05	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/16/2007	46,465.07	46,465.07	46,465.07	46,465.07	0.00	0.00
818999963	MONEY MARKET			01/18/2007	46,998.23	46,998.23	46,998.23	46,998.23	0.00	0.00
818999963	MONEY MARKET			01/19/2007	47,061.83	47,061.83	47,061.83	47,061.83	0.00	0.00
818999963	MONEY MARKET			01/22/2007	47,061.76	47,061.76	47,061.76	47,061.76	0.00	0.00
818999963	MONEY MARKET			01/25/2007	47,455.24	47,455.24	47,455.24	47,455.24	0.00	0.00
818999963	MONEY MARKET			01/24/2007	46,987.30	46,987.30	46,987.30	46,987.30	0.00	0.00
818999963	MONEY MARKET			02/07/2007	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET			02/09/2007	47,372.18	47,372.18	47,372.18	47,372.18	0.00	0.00
818999963	MONEY MARKET			03/14/2007	45,653.06	45,653.06	45,653.06	45,653.06	0.00	0.00
818999963	MONEY MARKET			03/15/2007	46,768.75	46,768.75	46,768.75	46,768.75	0.00	0.00
818999963	MONEY MARKET			03/21/2007	47,489.15	47,489.15	47,489.15	47,489.15	0.00	0.00
818999963	MONEY MARKET			03/22/2007	47,295.95	47,295.95	47,295.95	47,295.95	0.00	0.00
818999963	MONEY MARKET			03/23/2007	45,741.19	45,741.19	45,741.19	45,741.19	0.00	0.00
818999963	MONEY MARKET			03/29/2007	44,430.68	44,430.68	44,430.68	44,430.68	0.00	0.00
818999963	MONEY MARKET			03/28/2007	43,923.11	43,923.11	43,923.11	43,923.11	0.00	0.00
818999963	MONEY MARKET			03/30/2007	45,395.76	45,395.76	45,395.76	45,395.76	0.00	0.00
818999963	MONEY MARKET			03/26/2007	45,041.22	45,041.22	45,041.22	45,041.22	0.00	0.00
818999963	MONEY MARKET			04/02/2007	45,658.74	45,658.74	45,658.74	45,658.74	0.00	0.00
818999963	MONEY MARKET			04/04/2007	46,647.99	46,647.99	46,647.99	46,647.99	0.00	0.00
818999963	MONEY MARKET			04/05/2007	42,580.58	42,580.58	42,580.58	42,580.58	0.00	0.00
818999963	MONEY MARKET			04/09/2007	40,903.72	40,903.72	40,903.72	40,903.72	0.00	0.00
818999963	MONEY MARKET			04/11/2007	44,563.40	44,563.40	44,563.40	44,563.40	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/12/2007	44,257.56	44,257.56	44,257.56	44,257.56	0.00	0.00
818999963	MONEY MARKET			04/13/2007	40,138.62	40,138.62	40,138.62	40,138.62	0.00	0.00
818999963	MONEY MARKET			04/20/2007	44,077.01	44,077.01	44,077.01	44,077.01	0.00	0.00
818999963	MONEY MARKET			04/18/2007	43,994.89	43,994.89	43,994.89	43,994.89	0.00	0.00
818999963	MONEY MARKET			04/16/2007	43,241.22	43,241.22	43,241.22	43,241.22	0.00	0.00
818999963	MONEY MARKET			04/19/2007	44,070.77	44,070.77	44,070.77	44,070.77	0.00	0.00
818999963	MONEY MARKET			04/23/2007	44,086.54	44,086.54	44,086.54	44,086.54	0.00	0.00
818999963	MONEY MARKET			04/25/2007	43,779.48	43,779.48	43,779.48	43,779.48	0.00	0.00
818999963	MONEY MARKET			04/26/2007	45,146.23	45,146.23	45,146.23	45,146.23	0.00	0.00
818999963	MONEY MARKET			04/27/2007	45,124.28	45,124.28	45,124.28	45,124.28	0.00	0.00
818999963	MONEY MARKET			04/30/2007	45,161.77	45,161.77	45,161.77	45,161.77	0.00	0.00
818999963	MONEY MARKET			05/04/2007	47,584.89	47,584.89	47,584.89	47,584.89	0.00	0.00
818999963	MONEY MARKET			05/02/2007	46,039.38	46,039.38	46,039.38	46,039.38	0.00	0.00
818999963	MONEY MARKET			05/08/2007	43.89	43.89	43.89	43.89	0.00	0.00
818999963	MONEY MARKET			05/09/2007	11,537.03	11,537.03	11,537.03	11,537.03	0.00	0.00
818999963	MONEY MARKET			05/10/2007	45,111.31	45,111.31	45,111.31	45,111.31	0.00	0.00
818999963	MONEY MARKET			05/11/2007	45,122.61	45,122.61	45,122.61	45,122.61	0.00	0.00
818999963	MONEY MARKET			05/14/2007	43,916.45	43,916.45	43,916.45	43,916.45	0.00	0.00
818999963	MONEY MARKET			05/15/2007	27,348.36	27,348.36	27,348.36	27,348.36	0.00	0.00
818999963	MONEY MARKET			05/16/2007	45,028.19	45,028.19	45,028.19	45,028.19	0.00	0.00
818999963	MONEY MARKET			05/24/2007	43,111.70	43,111.70	43,111.70	43,111.70	0.00	0.00
818999963	MONEY MARKET			05/21/2007	46,357.89	46,357.89	46,357.89	46,357.89	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/25/2007	47,621.27	47,621.27	47,621.27	47,621.27	0.00	0.00
818999963	MONEY MARKET			05/23/2007	39,913.19	39,913.19	39,913.19	39,913.19	0.00	0.00
818999963	MONEY MARKET			05/31/2007	45,614.36	45,614.36	45,614.36	45,614.36	0.00	0.00
818999963	MONEY MARKET			06/01/2007	43,069.36	43,069.36	43,069.36	43,069.36	0.00	0.00
818999963	MONEY MARKET			06/04/2007	44,700.34	44,700.34	44,700.34	44,700.34	0.00	0.00
818999963	MONEY MARKET			06/06/2007	36,700.10	36,700.10	36,700.10	36,700.10	0.00	0.00
818999963	MONEY MARKET			06/07/2007	36,730.16	36,730.16	36,730.16	36,730.16	0.00	0.00
818999963	MONEY MARKET			06/08/2007	38,290.33	38,290.33	38,290.33	38,290.33	0.00	0.00
818999963	MONEY MARKET			06/15/2007	30,584.36	30,584.36	30,584.36	30,584.36	0.00	0.00
818999963	MONEY MARKET			06/11/2007	35,480.58	35,480.58	35,480.58	35,480.58	0.00	0.00
818999963	MONEY MARKET			06/14/2007	32,834.97	32,834.97	32,834.97	32,834.97	0.00	0.00
818999963	MONEY MARKET			06/13/2007	32,092.72	32,092.72	32,092.72	32,092.72	0.00	0.00
818999963	MONEY MARKET			06/18/2007	33,081.50	33,081.50	33,081.50	33,081.50	0.00	0.00
818999963	MONEY MARKET			06/20/2007	31,412.61	31,412.61	31,412.61	31,412.61	0.00	0.00
818999963	MONEY MARKET			06/21/2007	31,069.37	31,069.37	31,069.37	31,069.37	0.00	0.00
818999963	MONEY MARKET			06/22/2007	33,533.65	33,533.65	33,533.65	33,533.65	0.00	0.00
818999963	MONEY MARKET			06/25/2007	33,735.90	33,735.90	33,735.90	33,735.90	0.00	0.00
818999963	MONEY MARKET			06/27/2007	35,726.33	35,726.33	35,726.33	35,726.33	0.00	0.00
818999963	MONEY MARKET			06/28/2007	42,253.82	42,253.82	42,253.82	42,253.82	0.00	0.00
818999963	MONEY MARKET			06/29/2007	40,550.02	40,550.02	40,550.02	40,550.02	0.00	0.00
818999963	MONEY MARKET			07/05/2007	36,726.20	36,726.20	36,726.20	36,726.20	0.00	0.00
818999963	MONEY MARKET			07/02/2007	36,736.50	36,736.50	36,736.50	36,736.50	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/11/2007	36,779.40	36,779.40	36,779.40	36,779.40	0.00	0.00
818999963	MONEY MARKET			07/12/2007	36,766.53	36,766.53	36,766.53	36,766.53	0.00	0.00
818999963	MONEY MARKET			07/13/2007	36,603.11	36,603.11	36,603.11	36,603.11	0.00	0.00
818999963	MONEY MARKET			07/09/2007	36,738.21	36,738.21	36,738.21	36,738.21	0.00	0.00
818999963	MONEY MARKET			07/16/2007	35,754.09	35,754.09	35,754.09	35,754.09	0.00	0.00
818999963	MONEY MARKET			07/18/2007	36,217.90	36,217.90	36,217.90	36,217.90	0.00	0.00
818999963	MONEY MARKET			07/19/2007	33,622.09	33,622.09	33,622.09	33,622.09	0.00	0.00
818999963	MONEY MARKET			07/20/2007	33,200.28	33,200.28	33,200.28	33,200.28	0.00	0.00
818999963	MONEY MARKET			07/25/2007	36,992.10	36,992.10	36,992.10	36,992.10	0.00	0.00
818999963	MONEY MARKET			07/23/2007	36,016.11	36,016.11	36,016.11	36,016.11	0.00	0.00
818999963	MONEY MARKET			07/25/2007	30,397.67	30,397.67	30,397.67	30,397.67	0.00	0.00
818999963	MONEY MARKET			07/26/2007	34,775.15	34,775.15	34,775.15	34,775.15	0.00	0.00
818999963	MONEY MARKET			07/27/2007	34,696.36	34,696.36	34,696.36	34,696.36	0.00	0.00
818999963	MONEY MARKET			07/30/2007	34,568.38	34,568.38	34,568.38	34,568.38	0.00	0.00
818999963	MONEY MARKET			08/01/2007	33,836.17	33,836.17	33,836.17	33,836.17	0.00	0.00
818999963	MONEY MARKET			08/02/2007	36,162.77	36,162.77	36,162.77	36,162.77	0.00	0.00
818999963	MONEY MARKET			08/03/2007	36,632.64	36,632.64	36,632.64	36,632.64	0.00	0.00
818999963	MONEY MARKET			08/10/2007	36,956.25	36,956.25	36,956.25	36,956.25	0.00	0.00
818999963	MONEY MARKET			08/06/2007	35,273.94	35,273.94	35,273.94	35,273.94	0.00	0.00
818999963	MONEY MARKET			08/09/2007	34,020.92	34,020.92	34,020.92	34,020.92	0.00	0.00
818999963	MONEY MARKET			08/08/2007	33,271.96	33,271.96	33,271.96	33,271.96	0.00	0.00
818999963	MONEY MARKET			08/13/2007	34,112.85	34,112.85	34,112.85	34,112.85	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/15/2007	31,337.96	31,337.96	31,337.96	31,337.96	0.00	0.00
818999963	MONEY MARKET			08/16/2007	31,443.58	31,443.58	31,443.58	31,443.58	0.00	0.00
818999963	MONEY MARKET			08/17/2007	31,671.17	31,671.17	31,671.17	31,671.17	0.00	0.00
818999963	MONEY MARKET			08/20/2007	32,574.52	32,574.52	32,574.52	32,574.52	0.00	0.00
818999963	MONEY MARKET			08/22/2007	29,255.47	29,255.47	29,255.47	29,255.47	0.00	0.00
818999963	MONEY MARKET			08/24/2007	29,558.54	29,558.54	29,558.54	29,558.54	0.00	0.00
818999963	MONEY MARKET			08/23/2007	29,417.30	29,417.30	29,417.30	29,417.30	0.00	0.00
818999963	MONEY MARKET			08/27/2007	29,547.97	29,547.97	29,547.97	29,547.97	0.00	0.00
818999963	MONEY MARKET			08/29/2007	30,812.68	30,812.68	30,812.68	30,812.68	0.00	0.00
818999963	MONEY MARKET			08/30/2007	30,109.10	30,109.10	30,109.10	30,109.10	0.00	0.00
818999963	MONEY MARKET			08/31/2007	30,022.66	30,022.66	30,022.66	30,022.66	0.00	0.00
818999963	MONEY MARKET			09/04/2007	30,000.25	30,000.25	30,000.25	30,000.25	0.00	0.00
818999963	MONEY MARKET			09/06/2007	32,680.86	32,680.86	32,680.86	32,680.86	0.00	0.00
818999963	MONEY MARKET			09/07/2007	31,199.05	31,199.05	31,199.05	31,199.05	0.00	0.00
818999963	MONEY MARKET			09/12/2007	32,579.37	32,579.37	32,579.37	32,579.37	0.00	0.00
818999963	MONEY MARKET			09/14/2007	32,894.16	32,894.16	32,894.16	32,894.16	0.00	0.00
818999963	MONEY MARKET			09/13/2007	32,611.08	32,611.08	32,611.08	32,611.08	0.00	0.00
818999963	MONEY MARKET			09/10/2007	27,644.77	27,644.77	27,644.77	27,644.77	0.00	0.00
818999963	MONEY MARKET			09/17/2007	33,912.06	33,912.06	33,912.06	33,912.06	0.00	0.00
818999963	MONEY MARKET			09/19/2007	31,368.08	31,368.08	31,368.08	31,368.08	0.00	0.00
818999963	MONEY MARKET			09/20/2007	30,858.61	30,858.61	30,858.61	30,858.61	0.00	0.00
818999963	MONEY MARKET			09/21/2007	30,914.90	30,914.90	30,914.90	30,914.90	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/24/2007	30,819.80	30,819.80	30,819.80	30,819.80	0.00	0.00
818999963	MONEY MARKET			09/26/2007	27,036.60	27,036.60	27,036.60	27,036.60	0.00	0.00
818999963	MONEY MARKET			09/27/2007	27,371.87	27,371.87	27,371.87	27,371.87	0.00	0.00
818999963	MONEY MARKET			09/28/2007	26,788.16	26,788.16	26,788.16	26,788.16	0.00	0.00
818999963	MONEY MARKET			10/03/2007	27,728.25	27,728.25	27,728.25	27,728.25	0.00	0.00
818999963	MONEY MARKET			10/01/2007	17,024.79	17,024.79	17,024.79	17,024.79	0.00	0.00
818999963	MONEY MARKET			10/04/2007	27,609.81	27,609.81	27,609.81	27,609.81	0.00	0.00
818999963	MONEY MARKET			10/05/2007	24,071.29	24,071.29	24,071.29	24,071.29	0.00	0.00
818999963	MONEY MARKET			10/08/2007	23,248.47	23,248.47	23,248.47	23,248.47	0.00	0.00
818999963	MONEY MARKET			10/10/2007	22,733.23	22,733.23	22,733.23	22,733.23	0.00	0.00
818999963	MONEY MARKET			10/11/2007	20,603.17	20,603.17	20,603.17	20,603.17	0.00	0.00
818999963	MONEY MARKET			10/12/2007	17,898.13	17,898.13	17,898.13	17,898.13	0.00	0.00
818999963	MONEY MARKET			10/15/2007	18,534.92	18,534.92	18,534.92	18,534.92	0.00	0.00
818999963	MONEY MARKET			10/19/2007	15,119.94	15,119.94	15,119.94	15,119.94	0.00	0.00
818999963	MONEY MARKET			10/17/2007	19,870.71	19,870.71	19,870.71	19,870.71	0.00	0.00
818999963	MONEY MARKET			10/18/2007	24,620.13	24,620.13	24,620.13	24,620.13	0.00	0.00
818999963	MONEY MARKET			10/22/2007	15,294.69	15,294.69	15,294.69	15,294.69	0.00	0.00
818999963	MONEY MARKET			10/23/2007	47,405.18	47,405.18	47,405.18	47,405.18	0.00	0.00
818999963	MONEY MARKET			10/24/2007	16,816.06	16,816.06	16,816.06	16,816.06	0.00	0.00
818999963	MONEY MARKET			10/24/2007	14,827.67	14,827.67	14,827.67	14,827.67	0.00	0.00
818999963	MONEY MARKET			10/25/2007	16,695.17	16,695.17	16,695.17	16,695.17	0.00	0.00
818999963	MONEY MARKET			10/26/2007	17,868.07	17,868.07	17,868.07	17,868.07	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/01/2007	17,587.01	17,587.01	17,587.01	17,587.01	0.00	0.00
818999963	MONEY MARKET			10/31/2007	18,565.76	18,565.76	18,565.76	18,565.76	0.00	0.00
818999963	MONEY MARKET			11/02/2007	18,728.33	18,728.33	18,728.33	18,728.33	0.00	0.00
818999963	MONEY MARKET			10/29/2007	18,166.80	18,166.80	18,166.80	18,166.80	0.00	0.00
818999963	MONEY MARKET			11/05/2007	18,862.43	18,862.43	18,862.43	18,862.43	0.00	0.00
818999963	MONEY MARKET			11/07/2007	15,397.00	15,397.00	15,397.00	15,397.00	0.00	0.00
818999963	MONEY MARKET			11/08/2007	15,367.93	15,367.93	15,367.93	15,367.93	0.00	0.00
818999963	MONEY MARKET			11/09/2007	16,287.45	16,287.45	16,287.45	16,287.45	0.00	0.00
818999963	MONEY MARKET			11/15/2007	18,949.88	18,949.88	18,949.88	18,949.88	0.00	0.00
818999963	MONEY MARKET			11/16/2007	21,651.15	21,651.15	21,651.15	21,651.15	0.00	0.00
818999963	MONEY MARKET			11/12/2007	16,013.06	16,013.06	16,013.06	16,013.06	0.00	0.00
818999963	MONEY MARKET			11/14/2007	18,592.86	18,592.86	18,592.86	18,592.86	0.00	0.00
818999963	MONEY MARKET			11/21/2007	22,047.17	22,047.17	22,047.17	22,047.17	0.00	0.00
818999963	MONEY MARKET			11/23/2007	21,968.33	21,968.33	21,968.33	21,968.33	0.00	0.00
818999963	MONEY MARKET			11/19/2007	20,173.85	20,173.85	20,173.85	20,173.85	0.00	0.00
818999963	MONEY MARKET			11/26/2007	44,169.98	44,169.98	44,169.98	44,169.98	0.00	0.00
818999963	MONEY MARKET			11/28/2007	22,982.23	22,982.23	22,982.23	22,982.23	0.00	0.00
818999963	MONEY MARKET			11/29/2007	21,536.94	21,536.94	21,536.94	21,536.94	0.00	0.00
818999963	MONEY MARKET			11/30/2007	22,771.87	22,771.87	22,771.87	22,771.87	0.00	0.00
818999963	MONEY MARKET			12/07/2007	24,365.90	24,365.90	24,365.90	24,365.90	0.00	0.00
818999963	MONEY MARKET			12/03/2007	23,000.37	23,000.37	23,000.37	23,000.37	0.00	0.00
818999963	MONEY MARKET			12/06/2007	24,291.72	24,291.72	24,291.72	24,291.72	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/05/2007	24,195.41	24,195.41	24,195.41	24,195.41	0.00	0.00
818999963	MONEY MARKET			12/10/2007	24,539.22	24,539.22	24,539.22	24,539.22	0.00	0.00
818999963	MONEY MARKET			12/12/2007	24,596.21	24,596.21	24,596.21	24,596.21	0.00	0.00
818999963	MONEY MARKET			12/13/2007	7,074.87	7,074.87	7,074.87	7,074.87	0.00	0.00
818999963	MONEY MARKET			12/14/2007	5,716.44	5,716.44	5,716.44	5,716.44	0.00	0.00
818999963	MONEY MARKET			12/21/2007	6,739.84	6,739.84	6,739.84	6,739.84	0.00	0.00
818999963	MONEY MARKET			12/17/2007	5,928.60	5,928.60	5,928.60	5,928.60	0.00	0.00
818999963	MONEY MARKET			12/18/2007	19,727.98	19,727.98	19,727.98	19,727.98	0.00	0.00
818999963	MONEY MARKET			12/19/2007	8,752.46	8,752.46	8,752.46	8,752.46	0.00	0.00
818999963	MONEY MARKET			12/20/2007	7,098.56	7,098.56	7,098.56	7,098.56	0.00	0.00
818999963	MONEY MARKET			12/24/2007	8,419.69	8,419.69	8,419.69	8,419.69	0.00	0.00
818999963	MONEY MARKET			12/26/2007	25,159.23	25,159.23	25,159.23	25,159.23	0.00	0.00
818999963	MONEY MARKET			12/27/2007	17,847.38	17,847.38	17,847.38	17,847.38	0.00	0.00
818999963	MONEY MARKET			12/28/2007	9,434.56	9,434.56	9,434.56	9,434.56	0.00	0.00
818999963	MONEY MARKET			12/31/2007	9,513.44	9,513.44	9,513.44	9,513.44	0.00	0.00
818999963	MONEY MARKET			12/31/2007	28,234.57	28,234.57	28,234.57	28,234.57	0.00	0.00
818999963	MONEY MARKET			01/03/2008	19,279.05	19,279.05	19,279.05	19,279.05	0.00	0.00
818999963	MONEY MARKET			01/04/2008	10,009.32	10,009.32	10,009.32	10,009.32	0.00	0.00
818999963	MONEY MARKET			01/08/2008	30,012.27	30,012.27	30,012.27	30,012.27	0.00	0.00
818999963	MONEY MARKET			01/07/2008	39,400.75	39,400.75	39,400.75	39,400.75	0.00	0.00
818999963	MONEY MARKET			01/09/2008	10,478.49	10,478.49	10,478.49	10,478.49	0.00	0.00
818999963	MONEY MARKET			01/10/2008	7,878.67	7,878.67	7,878.67	7,878.67	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/11/2008	8,790.10	8,790.10	8,790.10	8,790.10	0.00	0.00
818999963	MONEY MARKET			01/07/2008	10,048.94	10,048.94	10,048.94	10,048.94	0.00	0.00
818999963	MONEY MARKET			01/14/2008	5,120.80	5,120.80	5,120.80	5,120.80	0.00	0.00
818999963	MONEY MARKET			01/15/2008	19,732.41	19,732.41	19,732.41	19,732.41	0.00	0.00
818999963	MONEY MARKET			01/16/2008	10,206.51	10,206.51	10,206.51	10,206.51	0.00	0.00
818999963	MONEY MARKET			01/17/2008	10,043.51	10,043.51	10,043.51	10,043.51	0.00	0.00
818999963	MONEY MARKET			01/18/2008	10,541.45	10,541.45	10,541.45	10,541.45	0.00	0.00
818999963	MONEY MARKET			01/25/2008	6,712.74	6,712.74	6,712.74	6,712.74	0.00	0.00
818999963	MONEY MARKET			01/23/2008	38,458.55	38,458.55	38,458.55	38,458.55	0.00	0.00
818999963	MONEY MARKET			01/22/2008	10,456.30	10,456.30	10,456.30	10,456.30	0.00	0.00
818999963	MONEY MARKET			01/24/2008	7,961.54	7,961.54	7,961.54	7,961.54	0.00	0.00
818999963	MONEY MARKET			01/28/2008	9,952.05	9,952.05	9,952.05	9,952.05	0.00	0.00
818999963	MONEY MARKET			01/29/2008	29,279.68	29,279.68	29,279.68	29,279.68	0.00	0.00
818999963	MONEY MARKET			01/30/2008	9,346.11	9,346.11	9,346.11	9,346.11	0.00	0.00
818999963	MONEY MARKET			01/31/2008	9,181.70	9,181.70	9,181.70	9,181.70	0.00	0.00
818999963	MONEY MARKET			02/01/2008	5,448.39	5,448.39	5,448.39	5,448.39	0.00	0.00
818999963	MONEY MARKET			02/06/2008	6,041.06	6,041.06	6,041.06	6,041.06	0.00	0.00
818999963	MONEY MARKET			02/05/2008	17,669.40	17,669.40	17,669.40	17,669.40	0.00	0.00
818999963	MONEY MARKET			02/07/2008	5,571.93	5,571.93	5,571.93	5,571.93	0.00	0.00
818999963	MONEY MARKET			02/08/2008	5,492.28	5,492.28	5,492.28	5,492.28	0.00	0.00
818999963	MONEY MARKET			02/04/2008	5,883.97	5,883.97	5,883.97	5,883.97	0.00	0.00
818999963	MONEY MARKET			02/11/2008	5,565.05	5,565.05	5,565.05	5,565.05	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			02/12/2008	16,396.68	16,396.68	16,396.68	16,396.68	0.00	0.00
818999963	MONEY MARKET			02/13/2008	13,383.62	13,383.62	13,383.62	13,383.62	0.00	0.00
818999963	MONEY MARKET			02/14/2008	13,564.10	13,564.10	13,564.10	13,564.10	0.00	0.00
818999963	MONEY MARKET			02/15/2008	13,351.86	13,351.86	13,351.86	13,351.86	0.00	0.00
818999963	MONEY MARKET			02/21/2008	12,454.46	12,454.46	12,454.46	12,454.46	0.00	0.00
818999963	MONEY MARKET			02/22/2008	12,120.16	12,120.16	12,120.16	12,120.16	0.00	0.00
818999963	MONEY MARKET			02/19/2008	13,624.52	13,624.52	13,624.52	13,624.52	0.00	0.00
818999963	MONEY MARKET			02/25/2008	9,071.90	9,071.90	9,071.90	9,071.90	0.00	0.00
818999963	MONEY MARKET			02/26/2008	27,845.72	27,845.72	27,845.72	27,845.72	0.00	0.00
818999963	MONEY MARKET			02/27/2008	9,651.07	9,651.07	9,651.07	9,651.07	0.00	0.00
818999963	MONEY MARKET			02/28/2008	12,284.83	12,284.83	12,284.83	12,284.83	0.00	0.00
818999963	MONEY MARKET			02/29/2008	11,963.47	11,963.47	11,963.47	11,963.47	0.00	0.00
818999963	MONEY MARKET			03/07/2008	14,300.60	14,300.60	14,300.60	14,300.60	0.00	0.00
818999963	MONEY MARKET			03/03/2008	9,220.17	9,220.17	9,220.17	9,220.17	0.00	0.00
818999963	MONEY MARKET			03/04/2008	29,023.83	29,023.83	29,023.83	29,023.83	0.00	0.00
818999963	MONEY MARKET			03/06/2008	13,073.15	13,073.15	13,073.15	13,073.15	0.00	0.00
818999963	MONEY MARKET			03/05/2008	11,208.80	11,208.80	11,208.80	11,208.80	0.00	0.00
818999963	MONEY MARKET			03/10/2008	13,507.61	13,507.61	13,507.61	13,507.61	0.00	0.00
818999963	MONEY MARKET			03/11/2008	40,731.51	40,731.51	40,731.51	40,731.51	0.00	0.00
818999963	MONEY MARKET			03/12/2008	13,518.02	13,518.02	13,518.02	13,518.02	0.00	0.00
818999963	MONEY MARKET			03/13/2008	14,736.93	14,736.93	14,736.93	14,736.93	0.00	0.00
818999963	MONEY MARKET			03/14/2008	18,292.80	18,292.80	18,292.80	18,292.80	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/20/2008	14,254.67	14,254.67	14,254.67	14,254.67	0.00	0.00
818999963	MONEY MARKET			03/17/2008	14,777.56	14,777.56	14,777.56	14,777.56	0.00	0.00
818999963	MONEY MARKET			03/18/2008	44,607.32	44,607.32	44,607.32	44,607.32	0.00	0.00
818999963	MONEY MARKET			03/19/2008	14,151.08	14,151.08	14,151.08	14,151.08	0.00	0.00
818999963	MONEY MARKET			03/27/2008	15,356.30	15,356.30	15,356.30	15,356.30	0.00	0.00
818999963	MONEY MARKET			03/28/2008	16,090.40	16,090.40	16,090.40	16,090.40	0.00	0.00
818999963	MONEY MARKET			03/24/2008	13,580.70	13,580.70	13,580.70	13,580.70	0.00	0.00
818999963	MONEY MARKET			03/26/2008	14,886.93	14,886.93	14,886.93	14,886.93	0.00	0.00
818999963	MONEY MARKET			03/31/2008	14,751.18	14,751.18	14,751.18	14,751.18	0.00	0.00
818999963	MONEY MARKET			04/01/2008	44,330.50	44,330.50	44,330.50	44,330.50	0.00	0.00
818999963	MONEY MARKET			04/02/2008	14,822.89	14,822.89	14,822.89	14,822.89	0.00	0.00
818999963	MONEY MARKET			04/03/2008	14,743.55	14,743.55	14,743.55	14,743.55	0.00	0.00
818999963	MONEY MARKET			04/04/2008	16,830.59	16,830.59	16,830.59	16,830.59	0.00	0.00
818999963	MONEY MARKET			04/08/2008	46,997.03	46,997.03	46,997.03	46,997.03	0.00	0.00
818999963	MONEY MARKET			04/07/2008	16,034.05	16,034.05	16,034.05	16,034.05	0.00	0.00
818999963	MONEY MARKET			04/09/2008	14,874.21	14,874.21	14,874.21	14,874.21	0.00	0.00
818999963	MONEY MARKET			04/10/2008	16,268.81	16,268.81	16,268.81	16,268.81	0.00	0.00
818999963	MONEY MARKET			04/11/2008	16,131.52	16,131.52	16,131.52	16,131.52	0.00	0.00
818999963	MONEY MARKET			04/18/2008	17,538.98	17,538.98	17,538.98	17,538.98	0.00	0.00
818999963	MONEY MARKET			04/14/2008	15,259.74	15,259.74	15,259.74	15,259.74	0.00	0.00
818999963	MONEY MARKET			04/15/2008	44,817.56	44,817.56	44,817.56	44,817.56	0.00	0.00
818999963	MONEY MARKET			04/16/2008	16,751.48	16,751.48	16,751.48	16,751.48	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/17/2008	17,439.59	17,439.59	17,439.59	17,439.59	0.00	0.00
818999963	MONEY MARKET			04/24/2008	17,020.63	17,020.63	17,020.63	17,020.63	0.00	0.00
818999963	MONEY MARKET			04/25/2008	17,667.26	17,667.26	17,667.26	17,667.26	0.00	0.00
818999963	MONEY MARKET			04/23/2008	16,941.63	16,941.63	16,941.63	16,941.63	0.00	0.00
818999963	MONEY MARKET			04/21/2008	17,608.87	17,608.87	17,608.87	17,608.87	0.00	0.00
818999963	MONEY MARKET			04/28/2008	18,764.50	18,764.50	18,764.50	18,764.50	0.00	0.00
818999963	MONEY MARKET			04/30/2008	19,795.81	19,795.81	19,795.81	19,795.81	0.00	0.00
818999963	MONEY MARKET			05/01/2008	18,548.69	18,548.69	18,548.69	18,548.69	0.00	0.00
818999963	MONEY MARKET			05/02/2008	20,255.50	20,255.50	20,255.50	20,255.50	0.00	0.00
818999963	MONEY MARKET			05/09/2008	19,356.42	19,356.42	19,356.42	19,356.42	0.00	0.00
818999963	MONEY MARKET			05/05/2008	17,860.75	17,860.75	17,860.75	17,860.75	0.00	0.00
818999963	MONEY MARKET			05/08/2008	20,170.61	20,170.61	20,170.61	20,170.61	0.00	0.00
818999963	MONEY MARKET			05/07/2008	18,787.76	18,787.76	18,787.76	18,787.76	0.00	0.00
818999963	MONEY MARKET			05/12/2008	19,081.32	19,081.32	19,081.32	19,081.32	0.00	0.00
818999963	MONEY MARKET			05/14/2008	18,936.15	18,936.15	18,936.15	18,936.15	0.00	0.00
818999963	MONEY MARKET			05/15/2008	18,732.87	18,732.87	18,732.87	18,732.87	0.00	0.00
818999963	MONEY MARKET			05/16/2008	19,355.95	19,355.95	19,355.95	19,355.95	0.00	0.00
818999963	MONEY MARKET			05/23/2008	11,224.65	11,224.65	11,224.65	11,224.65	0.00	0.00
818999963	MONEY MARKET			05/19/2008	20,024.97	20,024.97	20,024.97	20,024.97	0.00	0.00
818999963	MONEY MARKET			05/21/2008	20,699.83	20,699.83	20,699.83	20,699.83	0.00	0.00
818999963	MONEY MARKET			05/22/2008	18,784.60	18,784.60	18,784.60	18,784.60	0.00	0.00
818999963	MONEY MARKET			05/30/2008	14,516.79	14,516.79	14,516.79	14,516.79	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/29/2008	19,101.68	19,101.68	19,101.68	19,101.68	0.00	0.00
818999963	MONEY MARKET			05/27/2008	18,679.02	18,679.02	18,679.02	18,679.02	0.00	0.00
818999963	MONEY MARKET			06/02/2008	14,561.17	14,561.17	14,561.17	14,561.17	0.00	0.00
818999963	MONEY MARKET			06/03/2008	45,506.20	45,506.20	45,506.20	45,506.20	0.00	0.00
818999963	MONEY MARKET			06/04/2008	15,032.01	15,032.01	15,032.01	15,032.01	0.00	0.00
818999963	MONEY MARKET			06/05/2008	15,065.98	15,065.98	15,065.98	15,065.98	0.00	0.00
818999963	MONEY MARKET			06/06/2008	16,119.90	16,119.90	16,119.90	16,119.90	0.00	0.00
818999963	MONEY MARKET			06/12/2008	13,921.30	13,921.30	13,921.30	13,921.30	0.00	0.00
818999963	MONEY MARKET			06/09/2008	14,863.90	14,863.90	14,863.90	14,863.90	0.00	0.00
818999963	MONEY MARKET			06/11/2008	13,993.00	13,993.00	13,993.00	13,993.00	0.00	0.00
818999963	MONEY MARKET			06/13/2008	15,031.54	15,031.54	15,031.54	15,031.54	0.00	0.00
818999963	MONEY MARKET			06/10/2008	44,255.11	44,255.11	44,255.11	44,255.11	0.00	0.00
818999963	MONEY MARKET			06/16/2008	15,110.62	15,110.62	15,110.62	15,110.62	0.00	0.00
818999963	MONEY MARKET			06/17/2008	46,093.57	46,093.57	46,093.57	46,093.57	0.00	0.00
818999963	MONEY MARKET			06/18/2008	16,842.57	16,842.57	16,842.57	16,842.57	0.00	0.00
818999963	MONEY MARKET			06/19/2008	16,124.89	16,124.89	16,124.89	16,124.89	0.00	0.00
818999963	MONEY MARKET			06/20/2008	15,783.68	15,783.68	15,783.68	15,783.68	0.00	0.00
818999963	MONEY MARKET			06/23/2008	15,781.50	15,781.50	15,781.50	15,781.50	0.00	0.00
818999963	MONEY MARKET			06/26/2008	16,267.29	16,267.29	16,267.29	16,267.29	0.00	0.00
818999963	MONEY MARKET			06/24/2008	47,497.12	47,497.12	47,497.12	47,497.12	0.00	0.00
818999963	MONEY MARKET			06/27/2008	16,396.60	16,396.60	16,396.60	16,396.60	0.00	0.00
818999963	MONEY MARKET			06/25/2008	15,640.01	15,640.01	15,640.01	15,640.01	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			06/30/2008	15,122.64	15,122.64	15,122.64	15,122.64	0.00	0.00
818999963	MONEY MARKET			07/01/2008	45,382.13	45,382.13	45,382.13	45,382.13	0.00	0.00
818999963	MONEY MARKET			07/02/2008	15,907.71	15,907.71	15,907.71	15,907.71	0.00	0.00
818999963	MONEY MARKET			07/03/2008	15,276.75	15,276.75	15,276.75	15,276.75	0.00	0.00
818999963	MONEY MARKET			07/11/2008	17,141.53	17,141.53	17,141.53	17,141.53	0.00	0.00
818999963	MONEY MARKET			07/07/2008	15,581.99	15,581.99	15,581.99	15,581.99	0.00	0.00
818999963	MONEY MARKET			07/10/2008	16,404.77	16,404.77	16,404.77	16,404.77	0.00	0.00
818999963	MONEY MARKET			07/09/2008	15,976.16	15,976.16	15,976.16	15,976.16	0.00	0.00
818999963	MONEY MARKET			07/14/2008	15,510.00	15,510.00	15,510.00	15,510.00	0.00	0.00
818999963	MONEY MARKET			07/15/2008	45,132.34	45,132.34	45,132.34	45,132.34	0.00	0.00
818999963	MONEY MARKET			07/16/2008	14,034.26	14,034.26	14,034.26	14,034.26	0.00	0.00
818999963	MONEY MARKET			07/17/2008	16,143.02	16,143.02	16,143.02	16,143.02	0.00	0.00
818999963	MONEY MARKET			07/18/2008	14,995.26	14,995.26	14,995.26	14,995.26	0.00	0.00
818999963	MONEY MARKET			07/25/2008	15,367.65	15,367.65	15,367.65	15,367.65	0.00	0.00
818999963	MONEY MARKET			07/24/2008	14,733.76	14,733.76	14,733.76	14,733.76	0.00	0.00
818999963	MONEY MARKET			07/21/2008	14,103.93	14,103.93	14,103.93	14,103.93	0.00	0.00
818999963	MONEY MARKET			07/22/2008	41,823.13	41,823.13	41,823.13	41,823.13	0.00	0.00
818999963	MONEY MARKET			07/23/2008	14,820.69	14,820.69	14,820.69	14,820.69	0.00	0.00
818999963	MONEY MARKET			07/29/2008	45,681.64	45,681.64	45,681.64	45,681.64	0.00	0.00
818999963	MONEY MARKET			07/30/2008	14,447.12	14,447.12	14,447.12	14,447.12	0.00	0.00
818999963	MONEY MARKET			07/31/2008	15,430.89	15,430.89	15,430.89	15,430.89	0.00	0.00
818999963	MONEY MARKET			08/01/2008	15,404.36	15,404.36	15,404.36	15,404.36	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/28/2008	15,131.52	15,131.52	15,131.52	15,131.52	0.00	0.00
818999963	MONEY MARKET			08/04/2008	16,774.21	16,774.21	16,774.21	16,774.21	0.00	0.00
818999963	MONEY MARKET			08/06/2008	15,353.22	15,353.22	15,353.22	15,353.22	0.00	0.00
818999963	MONEY MARKET			08/08/2008	15,283.37	15,283.37	15,283.37	15,283.37	0.00	0.00
818999963	MONEY MARKET			08/07/2008	15,260.77	15,260.77	15,260.77	15,260.77	0.00	0.00
818999963	MONEY MARKET			08/11/2008	15,143.31	15,143.31	15,143.31	15,143.31	0.00	0.00
818999963	MONEY MARKET			08/12/2008	45,507.17	45,507.17	45,507.17	45,507.17	0.00	0.00
818999963	MONEY MARKET			08/13/2008	14,854.67	14,854.67	14,854.67	14,854.67	0.00	0.00
818999963	MONEY MARKET			08/14/2008	11,586.75	11,586.75	11,586.75	11,586.75	0.00	0.00
818999963	MONEY MARKET			08/15/2008	14,024.50	14,024.50	14,024.50	14,024.50	0.00	0.00
818999963	MONEY MARKET			08/18/2008	11,688.25	11,688.25	11,688.25	11,688.25	0.00	0.00
818999963	MONEY MARKET			08/19/2008	35,373.14	35,373.14	35,373.14	35,373.14	0.00	0.00
818999963	MONEY MARKET			08/20/2008	11,792.79	11,792.79	11,792.79	11,792.79	0.00	0.00
818999963	MONEY MARKET			08/21/2008	11,587.86	11,587.86	11,587.86	11,587.86	0.00	0.00
818999963	MONEY MARKET			08/22/2008	12,147.77	12,147.77	12,147.77	12,147.77	0.00	0.00
818999963	MONEY MARKET			08/26/2008	38,298.33	38,298.33	38,298.33	38,298.33	0.00	0.00
818999963	MONEY MARKET			08/27/2008	13,249.75	13,249.75	13,249.75	13,249.75	0.00	0.00
818999963	MONEY MARKET			08/28/2008	12,993.15	12,993.15	12,993.15	12,993.15	0.00	0.00
818999963	MONEY MARKET			08/29/2008	13,165.71	13,165.71	13,165.71	13,165.71	0.00	0.00
818999963	MONEY MARKET			08/25/2008	12,618.71	12,618.71	12,618.71	12,618.71	0.00	0.00
818999963	MONEY MARKET			09/02/2008	13,242.60	13,242.60	13,242.60	13,242.60	0.00	0.00
818999963	MONEY MARKET			09/04/2008	14,026.66	14,026.66	14,026.66	14,026.66	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/05/2008	13,929.05	13,929.05	13,929.05	13,929.05	0.00	0.00
818999963	MONEY MARKET			09/10/2008	13,938.44	13,938.44	13,938.44	13,938.44	0.00	0.00
818999963	MONEY MARKET			09/09/2008	42,237.47	42,237.47	42,237.47	42,237.47	0.00	0.00
818999963	MONEY MARKET			09/11/2008	14,198.46	14,198.46	14,198.46	14,198.46	0.00	0.00
818999963	MONEY MARKET			09/12/2008	6,674.98	6,674.98	6,674.98	6,674.98	0.00	0.00
818999963	MONEY MARKET			09/08/2008	14,063.75	14,063.75	14,063.75	14,063.75	0.00	0.00
818999963	MONEY MARKET			09/15/2008	6,259.98	6,259.98	6,259.98	6,259.98	0.00	0.00
818999963	MONEY MARKET			09/16/2008	19,119.07	19,119.07	19,119.07	19,119.07	0.00	0.00
818999963	MONEY MARKET			09/17/2008	5,958.82	5,958.82	5,958.82	5,958.82	0.00	0.00
818999963	MONEY MARKET			09/18/2008	6,100.64	6,100.64	6,100.64	6,100.64	0.00	0.00
818999963	MONEY MARKET			09/19/2008	5,770.17	5,770.17	5,770.17	5,770.17	0.00	0.00
818999963	MONEY MARKET			09/26/2008	6,793.73	6,793.73	6,793.73	6,793.73	0.00	0.00
818999963	MONEY MARKET			09/24/2008	6,923.67	6,923.67	6,923.67	6,923.67	0.00	0.00
818999963	MONEY MARKET			09/23/2008	20,805.97	20,805.97	20,805.97	20,805.97	0.00	0.00
818999963	MONEY MARKET			09/25/2008	6,632.50	6,632.50	6,632.50	6,632.50	0.00	0.00
818999963	MONEY MARKET			09/22/2008	7,052.07	7,052.07	7,052.07	7,052.07	0.00	0.00
818999963	MONEY MARKET			09/30/2008	12,423.68	12,423.68	12,423.68	12,423.68	0.00	0.00
818999963	MONEY MARKET			10/01/2008	5,310.30	5,310.30	5,310.30	5,310.30	0.00	0.00
818999963	MONEY MARKET			10/02/2008	1,386.63	1,386.63	1,386.63	1,386.63	0.00	0.00
818999963	MONEY MARKET			10/03/2008	2,177.57	2,177.57	2,177.57	2,177.57	0.00	0.00
818999963	MONEY MARKET			10/09/2008	5,521.43	5,521.43	5,521.43	5,521.43	0.00	0.00
818999963	MONEY MARKET			10/06/2008	2,238.13	2,238.13	2,238.13	2,238.13	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/08/2008	5,891.59	5,891.59	5,891.59	5,891.59	0.00	0.00
818999963	MONEY MARKET			10/10/2008	4,787.46	4,787.46	4,787.46	4,787.46	0.00	0.00
818999963	MONEY MARKET			10/07/2008	11,995.85	11,995.85	11,995.85	11,995.85	0.00	0.00
818999963	MONEY MARKET			10/13/2008	4,698.14	4,698.14	4,698.14	4,698.14	0.00	0.00
818999963	MONEY MARKET			10/14/2008	15,089.31	15,089.31	15,089.31	15,089.31	0.00	0.00
818999963	MONEY MARKET			10/15/2008	3,379.37	3,379.37	3,379.37	3,379.37	0.00	0.00
818999963	MONEY MARKET			10/16/2008	5,305.62	5,305.62	5,305.62	5,305.62	0.00	0.00
818999963	MONEY MARKET			10/17/2008	5,314.44	5,314.44	5,314.44	5,314.44	0.00	0.00
818999963	MONEY MARKET			10/22/2008	6,386.40	6,386.40	6,386.40	6,386.40	0.00	0.00
818999963	MONEY MARKET			10/20/2008	5,176.84	5,176.84	5,176.84	5,176.84	0.00	0.00
818999963	MONEY MARKET			10/23/2008	6,758.65	6,758.65	6,758.65	6,758.65	0.00	0.00
818999963	MONEY MARKET			10/21/2008	16,838.63	16,838.63	16,838.63	16,838.63	0.00	0.00
818999963	MONEY MARKET			10/24/2008	6,803.43	6,803.43	6,803.43	6,803.43	0.00	0.00
818999963	MONEY MARKET			10/27/2008	6,759.05	6,759.05	6,759.05	6,759.05	0.00	0.00
818999963	MONEY MARKET			10/28/2008	20,635.58	20,635.58	20,635.58	20,635.58	0.00	0.00
818999963	MONEY MARKET			10/29/2008	7,270.85	7,270.85	7,270.85	7,270.85	0.00	0.00
818999963	MONEY MARKET			10/30/2008	6,346.40	6,346.40	6,346.40	6,346.40	0.00	0.00
818999963	MONEY MARKET			10/31/2008	6,716.07	6,716.07	6,716.07	6,716.07	0.00	0.00
818999963	MONEY MARKET			11/06/2008	4,462.66	4,462.66	4,462.66	4,462.66	0.00	0.00
818999963	MONEY MARKET			11/03/2008	3,860.58	3,860.58	3,860.58	3,860.58	0.00	0.00
818999963	MONEY MARKET			11/05/2008	4,424.02	4,424.02	4,424.02	4,424.02	0.00	0.00
818999963	MONEY MARKET			11/07/2008	4,236.94	4,236.94	4,236.94	4,236.94	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/04/2008	12,130.18	12,130.18	12,130.18	12,130.18	0.00	0.00
818999963	MONEY MARKET			11/10/2008	2,703.59	2,703.59	2,703.59	2,703.59	0.00	0.00
818999963	MONEY MARKET			11/11/2008	8,080.78	8,080.78	8,080.78	8,080.78	0.00	0.00
818999963	MONEY MARKET			11/11/2008	487.30	487.30	487.30	487.30	0.00	0.00
818999963	MONEY MARKET			11/12/2008	2,668.33	2,668.33	2,668.33	2,668.33	0.00	0.00
818999963	MONEY MARKET			11/13/2008	2,429.72	2,429.72	2,429.72	2,429.72	0.00	0.00
818999963	MONEY MARKET			11/14/2008	4,048.59	4,048.59	4,048.59	4,048.59	0.00	0.00
818999963	MONEY MARKET			11/21/2008	2,422.34	2,422.34	2,422.34	2,422.34	0.00	0.00
818999963	MONEY MARKET			11/19/2008	1,899.15	1,899.15	1,899.15	1,899.15	0.00	0.00
818999963	MONEY MARKET			11/18/2008	2,785.77	2,785.77	2,785.77	2,785.77	0.00	0.00
818999963	MONEY MARKET			11/20/2008	2,346.42	2,346.42	2,346.42	2,346.42	0.00	0.00
818999963	MONEY MARKET			11/17/2008	824.91	824.91	824.91	824.91	0.00	0.00
818999963	MONEY MARKET			11/24/2008	1,161.01	1,161.01	1,161.01	1,161.01	0.00	0.00
818999963	MONEY MARKET			11/25/2008	3,505.65	3,505.65	3,505.65	3,505.65	0.00	0.00
818999963	MONEY MARKET			11/26/2008	1,478.76	1,478.76	1,478.76	1,478.76	0.00	0.00
818999963	MONEY MARKET			11/28/2008	1,629.58	1,629.58	1,629.58	1,629.58	0.00	0.00
818999963	MONEY MARKET			12/03/2008	231,333.56	231,333.56	231,333.56	231,333.56	0.00	0.00
818999963	MONEY MARKET			12/01/2008	3,401.55	3,401.55	3,401.55	3,401.55	0.00	0.00
818999963	MONEY MARKET			12/03/2008	2,702.89	2,702.89	2,702.89	2,702.89	0.00	0.00
818999963	MONEY MARKET			12/04/2008	2,979.87	2,979.87	2,979.87	2,979.87	0.00	0.00
818999963	MONEY MARKET			12/05/2008	3,255.05	3,255.05	3,255.05	3,255.05	0.00	0.00
818999963	MONEY MARKET			12/02/2008	6,249.95	6,249.95	6,249.95	6,249.95	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/08/2008	1,881.23	1,881.23	1,881.23	1,881.23	0.00	0.00
818999963	MONEY MARKET			12/09/2008	5,539.84	5,539.84	5,539.84	5,539.84	0.00	0.00
818999963	MONEY MARKET			12/10/2008	1,855.03	1,855.03	1,855.03	1,855.03	0.00	0.00
818999963	MONEY MARKET			12/11/2008	1,872.34	1,872.34	1,872.34	1,872.34	0.00	0.00
818999963	MONEY MARKET			12/12/2008	2,102.94	2,102.94	2,102.94	2,102.94	0.00	0.00
818999963	MONEY MARKET			12/18/2008	3,017.31	3,017.31	3,017.31	3,017.31	0.00	0.00
818999963	MONEY MARKET			12/19/2008	3,073.02	3,073.02	3,073.02	3,073.02	0.00	0.00
818999963	MONEY MARKET			12/15/2008	3,461.64	3,461.64	3,461.64	3,461.64	0.00	0.00
818999963	MONEY MARKET			12/17/2008	3,185.84	3,185.84	3,185.84	3,185.84	0.00	0.00
818999963	MONEY MARKET			12/16/2008	10,422.40	10,422.40	10,422.40	10,422.40	0.00	0.00
818999963	MONEY MARKET			12/22/2008	2,932.13	2,932.13	2,932.13	2,932.13	0.00	0.00
818999963	MONEY MARKET			12/23/2008	8,950.65	8,950.65	8,950.65	8,950.65	0.00	0.00
818999963	MONEY MARKET			12/24/2008	2,986.13	2,986.13	2,986.13	2,986.13	0.00	0.00
818999963	MONEY MARKET			12/26/2008	3,409.46	3,409.46	3,409.46	3,409.46	0.00	0.00
818999963	MONEY MARKET			12/31/2008	133,671.19	133,671.19	133,671.19	133,671.19	0.00	0.00
818999963	MONEY MARKET			12/29/2008	5,787.58	5,787.58	5,787.58	5,787.58	0.00	0.00
818999963	MONEY MARKET			12/31/2008	3,314.45	3,314.45	3,314.45	3,314.45	0.00	0.00
818999963	MONEY MARKET			12/31/2008	3,475.63	3,475.63	3,475.63	3,475.63	0.00	0.00
818999963	MONEY MARKET			12/30/2008	9,690.77	9,690.77	9,690.77	9,690.77	0.00	0.00
818999963	MONEY MARKET			01/05/2009	6,976.84	6,976.84	6,976.84	6,976.84	0.00	0.00
818999963	MONEY MARKET			01/05/2009	60,073.07	60,073.07	60,073.07	60,073.07	0.00	0.00
818999963	MONEY MARKET			01/06/2009	10,294.27	10,294.27	10,294.27	10,294.27	0.00	0.00

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818999963	MONEY MARKET			01/07/2009	3,604.93	3,604.93	3,604.93	3,604.93	0.00	0.00
818999963	MONEY MARKET			01/08/2009	3,762.32	3,762.32	3,762.32	3,762.32	0.00	0.00
818999963	MONEY MARKET			01/09/2009	3,270.44	3,270.44	3,270.44	3,270.44	0.00	0.00
818999963	MONEY MARKET			01/15/2009	3,817.03	3,817.03	3,817.03	3,817.03	0.00	0.00
818999963	MONEY MARKET			01/15/2009	127,561.41	127,561.41	127,561.41	127,561.41	0.00	0.00
818999963	MONEY MARKET			01/16/2009	3,826.16	3,826.16	3,826.16	3,826.16	0.00	0.00
818999963	MONEY MARKET			01/12/2009	3,927.64	3,927.64	3,927.64	3,927.64	0.00	0.00
818999963	MONEY MARKET			01/14/2009	3,783.98	3,783.98	3,783.98	3,783.98	0.00	0.00
818999963	MONEY MARKET			01/13/2009	11,593.61	11,593.61	11,593.61	11,593.61	0.00	0.00
818999963	MONEY MARKET			01/20/2009	3,963.92	3,963.92	3,963.92	3,963.92	0.00	0.00
818999963	MONEY MARKET			01/21/2009	15,918.81	15,918.81	15,918.81	15,918.81	0.00	0.00
818999963	MONEY MARKET			01/22/2009	3,987.25	3,987.25	3,987.25	3,987.25	0.00	0.00
818999963	MONEY MARKET			01/22/2009	258,061.92	258,061.92	258,061.92	258,061.92	0.00	0.00
818999963	MONEY MARKET			01/23/2009	4,098.01	4,098.01	4,098.01	4,098.01	0.00	0.00
818999963	MONEY MARKET			01/27/2009	11,767.95	11,767.95	11,767.95	11,767.95	0.00	0.00
818999963	MONEY MARKET			01/26/2009	3,953.35	3,953.35	3,953.35	3,953.35	0.00	0.00
818999963	MONEY MARKET			01/28/2009	3,953.24	3,953.24	3,953.24	3,953.24	0.00	0.00
818999963	MONEY MARKET			01/29/2009	3,844.96	3,844.96	3,844.96	3,844.96	0.00	0.00
818999963	MONEY MARKET			01/30/2009	4,022.57	4,022.57	4,022.57	4,022.57	0.00	0.00
818999963	MONEY MARKET			01/30/2009	210,863.19	210,863.19	210,863.19	210,863.19	0.00	0.00
818999963	MONEY MARKET			02/02/2009	3,935.38	3,935.38	3,935.38	3,935.38	0.00	0.00
818999963	MONEY MARKET			02/03/2009	12,289.56	12,289.56	12,289.56	12,289.56	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			02/04/2009	4,004.66	4,004.66	4,004.66	4,004.66	0.00	0.00
818999963	MONEY MARKET			02/05/2009	4,172.22	4,172.22	4,172.22	4,172.22	0.00	0.00
818999963	MONEY MARKET			02/06/2009	3,959.38	3,959.38	3,959.38	3,959.38	0.00	0.00
818999963	MONEY MARKET			02/09/2009	3,821.37	3,821.37	3,821.37	3,821.37	0.00	0.00
818999963	MONEY MARKET			02/10/2009	11,131.21	11,131.21	11,131.21	11,131.21	0.00	0.00
818999963	MONEY MARKET			02/11/2009	3,456.12	3,456.12	3,456.12	3,456.12	0.00	0.00
818999963	MONEY MARKET			02/12/2009	3,452.76	3,452.76	3,452.76	3,452.76	0.00	0.00
818999963	MONEY MARKET			02/13/2009	2,483.22	2,483.22	2,483.22	2,483.22	0.00	0.00
818999963	MONEY MARKET			02/17/2009	2,576.23	2,576.23	2,576.23	2,576.23	0.00	0.00
818999963	MONEY MARKET			02/18/2009	10,388.96	10,388.96	10,388.96	10,388.96	0.00	0.00
818999963	MONEY MARKET			02/20/2009	2,667.04	2,667.04	2,667.04	2,667.04	0.00	0.00
818999963	MONEY MARKET			02/19/2009	2,622.24	2,622.24	2,622.24	2,622.24	0.00	0.00
818999963	MONEY MARKET			02/23/2009	2,690.66	2,690.66	2,690.66	2,690.66	0.00	0.00
818999963	MONEY MARKET			02/24/2009	8,167.21	8,167.21	8,167.21	8,167.21	0.00	0.00
818999963	MONEY MARKET			02/25/2009	2,720.30	2,720.30	2,720.30	2,720.30	0.00	0.00
818999963	MONEY MARKET			02/26/2009	2,836.61	2,836.61	2,836.61	2,836.61	0.00	0.00
818999963	MONEY MARKET			02/27/2009	2,949.30	2,949.30	2,949.30	2,949.30	0.00	0.00
818999963	MONEY MARKET			03/06/2009	2,578.64	2,578.64	2,578.64	2,578.64	0.00	0.00
818999963	MONEY MARKET			03/05/2009	2,657.12	2,657.12	2,657.12	2,657.12	0.00	0.00
818999963	MONEY MARKET			03/02/2009	2,755.78	2,755.78	2,755.78	2,755.78	0.00	0.00
818999963	MONEY MARKET			03/03/2009	8,214.63	8,214.63	8,214.63	8,214.63	0.00	0.00
818999963	MONEY MARKET			03/04/2009	2,610.10	2,610.10	2,610.10	2,610.10	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/04/2009	276,927.30	276,927.30	276,927.30	276,927.30	0.00	0.00
818999963	MONEY MARKET			03/10/2009	7,510.35	7,510.35	7,510.35	7,510.35	0.00	0.00
818999963	MONEY MARKET			03/10/2009	12,358.29	12,358.29	12,358.29	12,358.29	0.00	0.00
818999963	MONEY MARKET			03/11/2009	2,348.65	2,348.65	2,348.65	2,348.65	0.00	0.00
818999963	MONEY MARKET			03/11/2009	37,600.23	37,600.23	37,600.23	37,600.23	0.00	0.00
818999963	MONEY MARKET			03/12/2009	2,263.33	2,263.33	2,263.33	2,263.33	0.00	0.00
818999963	MONEY MARKET			03/13/2009	2,090.70	2,090.70	2,090.70	2,090.70	0.00	0.00
818999963	MONEY MARKET			03/09/2009	2,554.27	2,554.27	2,554.27	2,554.27	0.00	0.00
818999963	MONEY MARKET			03/18/2009	2,372.45	2,372.45	2,372.45	2,372.45	0.00	0.00
818999963	MONEY MARKET			03/17/2009	7,530.40	7,530.40	7,530.40	7,530.40	0.00	0.00
818999963	MONEY MARKET			03/19/2009	2,387.32	2,387.32	2,387.32	2,387.32	0.00	0.00
818999963	MONEY MARKET			03/20/2009	2,274.80	2,274.80	2,274.80	2,274.80	0.00	0.00
818999963	MONEY MARKET			03/16/2009	2,630.23	2,630.23	2,630.23	2,630.23	0.00	0.00
818999963	MONEY MARKET			03/23/2009	2,225.08	2,225.08	2,225.08	2,225.08	0.00	0.00
818999963	MONEY MARKET			03/23/2009	55,420.03	55,420.03	55,420.03	55,420.03	0.00	0.00
818999963	MONEY MARKET			03/24/2009	6,673.45	6,673.45	6,673.45	6,673.45	0.00	0.00
818999963	MONEY MARKET			03/25/2009	2,202.30	2,202.30	2,202.30	2,202.30	0.00	0.00
818999963	MONEY MARKET			03/26/2009	2,262.59	2,262.59	2,262.59	2,262.59	0.00	0.00
818999963	MONEY MARKET			03/27/2009	2,377.48	2,377.48	2,377.48	2,377.48	0.00	0.00
818999963	MONEY MARKET			04/01/2009	2,456.46	2,456.46	2,456.46	2,456.46	0.00	0.00
818999963	MONEY MARKET			03/30/2009	2,387.74	2,387.74	2,387.74	2,387.74	0.00	0.00
818999963	MONEY MARKET			04/02/2009	2,578.48	2,578.48	2,578.48	2,578.48	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/03/2009	2,727.02	2,727.02	2,727.02	2,727.02	0.00	0.00
818999963	MONEY MARKET			03/31/2009	7,262.91	7,262.91	7,262.91	7,262.91	0.00	0.00
818999963	MONEY MARKET			04/06/2009	2,316.00	2,316.00	2,316.00	2,316.00	0.00	0.00
818999963	MONEY MARKET			04/07/2009	7,031.28	7,031.28	7,031.28	7,031.28	0.00	0.00
818999963	MONEY MARKET			04/08/2009	2,347.64	2,347.64	2,347.64	2,347.64	0.00	0.00
818999963	MONEY MARKET			04/09/2009	2,566.04	2,566.04	2,566.04	2,566.04	0.00	0.00
818999963	MONEY MARKET			04/14/2009	10,049.39	10,049.39	10,049.39	10,049.39	0.00	0.00
818999963	MONEY MARKET			04/13/2009	138,770.69	138,770.69	138,770.69	138,770.69	0.00	0.00
818999963	MONEY MARKET			04/15/2009	2,385.09	2,385.09	2,385.09	2,385.09	0.00	0.00
818999963	MONEY MARKET			04/16/2009	2,393.16	2,393.16	2,393.16	2,393.16	0.00	0.00
818999963	MONEY MARKET			04/17/2009	2,311.59	2,311.59	2,311.59	2,311.59	0.00	0.00
818999963	MONEY MARKET			04/13/2009	2,505.18	2,505.18	2,505.18	2,505.18	0.00	0.00
818999963	MONEY MARKET			04/24/2009	1,726.31	1,726.31	1,726.31	1,726.31	0.00	0.00
818999963	MONEY MARKET			04/20/2009	2,313.21	2,313.21	2,313.21	2,313.21	0.00	0.00
818999963	MONEY MARKET			04/21/2009	7,000.90	7,000.90	7,000.90	7,000.90	0.00	0.00
818999963	MONEY MARKET			04/22/2009	2,350.51	2,350.51	2,350.51	2,350.51	0.00	0.00
818999963	MONEY MARKET			04/22/2009	193,915.52	193,915.52	193,915.52	193,915.52	0.00	0.00
818999963	MONEY MARKET			04/23/2009	2,240.57	2,240.57	2,240.57	2,240.57	0.00	0.00
818999963	MONEY MARKET			04/29/2009	2,014.92	2,014.92	2,014.92	2,014.92	0.00	0.00
818999963	MONEY MARKET			04/30/2009	1,845.90	1,845.90	1,845.90	1,845.90	0.00	0.00
818999963	MONEY MARKET			05/01/2009	1,417.25	1,417.25	1,417.25	1,417.25	0.00	0.00
818999963	MONEY MARKET			04/27/2009	1,739.18	1,739.18	1,739.18	1,739.18	0.00	0.00

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818999963	MONEY MARKET			04/28/2009	5,366.34	5,366.34	5,366.34	5,366.34	0.00	0.00
818999963	MONEY MARKET			05/08/2009	1,997.00	1,997.00	1,997.00	1,997.00	0.00	0.00
818999963	MONEY MARKET			05/04/2009	1,690.86	1,690.86	1,690.86	1,690.86	0.00	0.00
818999963	MONEY MARKET			05/05/2009	5,014.67	5,014.67	5,014.67	5,014.67	0.00	0.00
818999963	MONEY MARKET			05/05/2009	146.54	146.54	146.54	146.54	0.00	0.00
818999963	MONEY MARKET			05/07/2009	1,744.83	1,744.83	1,744.83	1,744.83	0.00	0.00
818999963	MONEY MARKET			05/06/2009	1,532.08	1,532.08	1,532.08	1,532.08	0.00	0.00
818999963	MONEY MARKET			05/11/2009	1,939.87	1,939.87	1,939.87	1,939.87	0.00	0.00
818999963	MONEY MARKET			05/12/2009	6,382.75	6,382.75	6,382.75	6,382.75	0.00	0.00
818999963	MONEY MARKET			05/13/2009	3,188.23	3,188.23	3,188.23	3,188.23	0.00	0.00
818999963	MONEY MARKET			05/14/2009	2,356.37	2,356.37	2,356.37	2,356.37	0.00	0.00
818999963	MONEY MARKET			05/15/2009	2,338.55	2,338.55	2,338.55	2,338.55	0.00	0.00
818999963	MONEY MARKET			05/20/2009	2,323.66	2,323.66	2,323.66	2,323.66	0.00	0.00
818999963	MONEY MARKET			05/18/2009	2,377.84	2,377.84	2,377.84	2,377.84	0.00	0.00
818999963	MONEY MARKET			05/19/2009	7,063.10	7,063.10	7,063.10	7,063.10	0.00	0.00
818999963	MONEY MARKET			05/21/2009	2,382.50	2,382.50	2,382.50	2,382.50	0.00	0.00
818999963	MONEY MARKET			05/19/2009	253,092.91	253,092.91	253,092.91	253,092.91	0.00	0.00
818999963	MONEY MARKET			05/21/2009	226,344.82	226,344.82	226,344.82	226,344.82	0.00	0.00
818999963	MONEY MARKET			05/22/2009	2,399.02	2,399.02	2,399.02	2,399.02	0.00	0.00
818999963	MONEY MARKET			05/26/2009	2,576.44	2,576.44	2,576.44	2,576.44	0.00	0.00
818999963	MONEY MARKET			05/27/2009	10,216.80	10,216.80	10,216.80	10,216.80	0.00	0.00
818999963	MONEY MARKET			05/28/2009	2,773.44	2,773.44	2,773.44	2,773.44	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/29/2009	2,760.39	2,760.39	2,760.39	2,760.39	0.00	0.00
818999963	MONEY MARKET			06/04/2009	2,803.62	2,803.62	2,803.62	2,803.62	0.00	0.00
818999963	MONEY MARKET			06/01/2009	2,592.33	2,592.33	2,592.33	2,592.33	0.00	0.00
818999963	MONEY MARKET			06/03/2009	2,632.45	2,632.45	2,632.45	2,632.45	0.00	0.00
818999963	MONEY MARKET			06/05/2009	2,896.40	2,896.40	2,896.40	2,896.40	0.00	0.00
818999963	MONEY MARKET			06/02/2009	7,813.20	7,813.20	7,813.20	7,813.20	0.00	0.00
818999963	MONEY MARKET			06/08/2009	2,761.56	2,761.56	2,761.56	2,761.56	0.00	0.00
818999963	MONEY MARKET			06/09/2009	8,233.02	8,233.02	8,233.02	8,233.02	0.00	0.00
818999963	MONEY MARKET			06/10/2009	2,532.57	2,532.57	2,532.57	2,532.57	0.00	0.00
818999963	MONEY MARKET			06/11/2009	2,672.20	2,672.20	2,672.20	2,672.20	0.00	0.00
818999963	MONEY MARKET			06/12/2009	2,605.02	2,605.02	2,605.02	2,605.02	0.00	0.00
818999963	MONEY MARKET			06/19/2009	2,418.73	2,418.73	2,418.73	2,418.73	0.00	0.00
818999963	MONEY MARKET			06/17/2009	2,486.34	2,486.34	2,486.34	2,486.34	0.00	0.00
818999963	MONEY MARKET			06/16/2009	212,123.05	212,123.05	212,123.05	212,123.05	0.00	0.00
818999963	MONEY MARKET			06/18/2009	2,755.95	2,755.95	2,755.95	2,755.95	0.00	0.00
818999963	MONEY MARKET			06/15/2009	2,486.63	2,486.63	2,486.63	2,486.63	0.00	0.00
818999963	MONEY MARKET			06/16/2009	7,417.48	7,417.48	7,417.48	7,417.48	0.00	0.00
818999963	MONEY MARKET			06/22/2009	2,437.12	2,437.12	2,437.12	2,437.12	0.00	0.00
818999963	MONEY MARKET			06/23/2009	7,044.95	7,044.95	7,044.95	7,044.95	0.00	0.00
818999963	MONEY MARKET			06/24/2009	2,030.64	2,030.64	2,030.64	2,030.64	0.00	0.00
818999963	MONEY MARKET			06/25/2009	2,026.43	2,026.43	2,026.43	2,026.43	0.00	0.00
818999963	MONEY MARKET			06/26/2009	2,238.48	2,238.48	2,238.48	2,238.48	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/01/2009	2,339.08	2,339.08	2,339.08	2,339.08	0.00	0.00
818999963	MONEY MARKET			06/30/2009	7,384.15	7,384.15	7,384.15	7,384.15	0.00	0.00
818999963	MONEY MARKET			07/02/2009	5,413.41	5,413.41	5,413.41	5,413.41	0.00	0.00
818999963	MONEY MARKET			06/29/2009	2,421.31	2,421.31	2,421.31	2,421.31	0.00	0.00
818999963	MONEY MARKET			07/06/2009	5,193.68	5,193.68	5,193.68	5,193.68	0.00	0.00
818999963	MONEY MARKET			07/07/2009	21,054.72	21,054.72	21,054.72	21,054.72	0.00	0.00
818999963	MONEY MARKET			07/08/2009	5,347.30	5,347.30	5,347.30	5,347.30	0.00	0.00
818999963	MONEY MARKET			07/09/2009	5,065.39	5,065.39	5,065.39	5,065.39	0.00	0.00
818999963	MONEY MARKET			07/10/2009	5,011.67	5,011.67	5,011.67	5,011.67	0.00	0.00
818999963	MONEY MARKET			07/16/2009	4,634.59	4,634.59	4,634.59	4,634.59	0.00	0.00
818999963	MONEY MARKET			07/15/2009	4,567.14	4,567.14	4,567.14	4,567.14	0.00	0.00
818999963	MONEY MARKET			07/17/2009	4,682.29	4,682.29	4,682.29	4,682.29	0.00	0.00
818999963	MONEY MARKET			07/13/2009	4,991.94	4,991.94	4,991.94	4,991.94	0.00	0.00
818999963	MONEY MARKET			07/14/2009	14,846.93	14,846.93	14,846.93	14,846.93	0.00	0.00
818999963	MONEY MARKET			07/20/2009	4,755.91	4,755.91	4,755.91	4,755.91	0.00	0.00
818999963	MONEY MARKET			07/21/2009	14,362.38	14,362.38	14,362.38	14,362.38	0.00	0.00
818999963	MONEY MARKET			07/22/2009	4,824.50	4,824.50	4,824.50	4,824.50	0.00	0.00
818999963	MONEY MARKET			07/23/2009	5,061.08	5,061.08	5,061.08	5,061.08	0.00	0.00
818999963	MONEY MARKET			07/24/2009	4,802.58	4,802.58	4,802.58	4,802.58	0.00	0.00
818999963	MONEY MARKET			07/30/2009	4,582.82	4,582.82	4,582.82	4,582.82	0.00	0.00
818999963	MONEY MARKET			07/27/2009	4,497.57	4,497.57	4,497.57	4,497.57	0.00	0.00
818999963	MONEY MARKET			07/29/2009	4,631.05	4,631.05	4,631.05	4,631.05	0.00	0.00

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818999963	MONEY MARKET			07/31/2009	4,671.74	4,671.74	4,671.74	4,671.74	0.00	0.00
818999963	MONEY MARKET			07/28/2009	13,652.76	13,652.76	13,652.76	13,652.76	0.00	0.00
818999963	MONEY MARKET			08/03/2009	4,639.05	4,639.05	4,639.05	4,639.05	0.00	0.00
818999963	MONEY MARKET			08/04/2009	12,134.23	12,134.23	12,134.23	12,134.23	0.00	0.00
818999963	MONEY MARKET			08/05/2009	2,786.12	2,786.12	2,786.12	2,786.12	0.00	0.00
818999963	MONEY MARKET			08/06/2009	2,860.38	2,860.38	2,860.38	2,860.38	0.00	0.00
818999963	MONEY MARKET			08/07/2009	2,813.25	2,813.25	2,813.25	2,813.25	0.00	0.00
818999963	MONEY MARKET			08/13/2009	2,266.87	2,266.87	2,266.87	2,266.87	0.00	0.00
818999963	MONEY MARKET			08/12/2009	2,394.85	2,394.85	2,394.85	2,394.85	0.00	0.00
818999963	MONEY MARKET			08/14/2009	1,696.43	1,696.43	1,696.43	1,696.43	0.00	0.00
818999963	MONEY MARKET			08/10/2009	2,743.48	2,743.48	2,743.48	2,743.48	0.00	0.00
818999963	MONEY MARKET			08/11/2009	8,255.92	8,255.92	8,255.92	8,255.92	0.00	0.00
818999963	MONEY MARKET			08/17/2009	1,661.93	1,661.93	1,661.93	1,661.93	0.00	0.00
818999963	MONEY MARKET			08/17/2009	150,778.67	150,778.67	150,778.67	150,778.67	0.00	0.00
818999963	MONEY MARKET			08/18/2009	5,066.82	5,066.82	5,066.82	5,066.82	0.00	0.00
818999963	MONEY MARKET			08/19/2009	1,772.58	1,772.58	1,772.58	1,772.58	0.00	0.00
818999963	MONEY MARKET			08/20/2009	1,773.82	1,773.82	1,773.82	1,773.82	0.00	0.00
818999963	MONEY MARKET			08/21/2009	1,619.52	1,619.52	1,619.52	1,619.52	0.00	0.00
818999963	MONEY MARKET			08/26/2009	1,669.24	1,669.24	1,669.24	1,669.24	0.00	0.00
818999963	MONEY MARKET			08/25/2009	4,723.22	4,723.22	4,723.22	4,723.22	0.00	0.00
818999963	MONEY MARKET			08/27/2009	1,746.75	1,746.75	1,746.75	1,746.75	0.00	0.00
818999963	MONEY MARKET			08/28/2009	1,736.76	1,736.76	1,736.76	1,736.76	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/24/2009	1,588.38	1,588.38	1,588.38	1,588.38	0.00	0.00
818999963	MONEY MARKET			08/31/2009	1,769.19	1,769.19	1,769.19	1,769.19	0.00	0.00
818999963	MONEY MARKET			09/01/2009	5,305.10	5,305.10	5,305.10	5,305.10	0.00	0.00
818999963	MONEY MARKET			09/02/2009	996.84	996.84	996.84	996.84	0.00	0.00
818999963	MONEY MARKET			09/03/2009	989.00	989.00	989.00	989.00	0.00	0.00
818999963	MONEY MARKET			09/04/2009	686.48	686.48	686.48	686.48	0.00	0.00
818999963	MONEY MARKET			09/09/2009	2,564.93	2,564.93	2,564.93	2,564.93	0.00	0.00
818999963	MONEY MARKET			09/10/2009	632.02	632.02	632.02	632.02	0.00	0.00
818999963	MONEY MARKET			09/08/2009	644.17	644.17	644.17	644.17	0.00	0.00
818999963	MONEY MARKET			09/10/2009	53,254.28	53,254.28	53,254.28	53,254.28	0.00	0.00
818999963	MONEY MARKET			09/11/2009	630.33	630.33	630.33	630.33	0.00	0.00
818999963	MONEY MARKET			09/14/2009	671.54	671.54	671.54	671.54	0.00	0.00
818999963	MONEY MARKET			09/15/2009	2,146.36	2,146.36	2,146.36	2,146.36	0.00	0.00
818999963	MONEY MARKET			09/16/2009	967.54	967.54	967.54	967.54	0.00	0.00
818999963	MONEY MARKET			09/17/2009	979.29	979.29	979.29	979.29	0.00	0.00
818999963	MONEY MARKET			09/18/2009	1,075.60	1,075.60	1,075.60	1,075.60	0.00	0.00
818999963	MONEY MARKET			09/23/2009	880.04	880.04	880.04	880.04	0.00	0.00
818999963	MONEY MARKET			09/22/2009	2,470.37	2,470.37	2,470.37	2,470.37	0.00	0.00
818999963	MONEY MARKET			09/24/2009	1,902.00	1,902.00	1,902.00	1,902.00	0.00	0.00
818999963	MONEY MARKET			09/25/2009	1,093.37	1,093.37	1,093.37	1,093.37	0.00	0.00
818999963	MONEY MARKET			09/21/2009	812.86	812.86	812.86	812.86	0.00	0.00
818999963	MONEY MARKET			09/28/2009	1,092.42	1,092.42	1,092.42	1,092.42	0.00	0.00

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818999963	MONEY MARKET			09/29/2009	3,487.90	3,487.90	3,487.90	3,487.90	0.00	0.00
818999963	MONEY MARKET			09/30/2009	1,320.18	1,320.18	1,320.18	1,320.18	0.00	0.00
818999963	MONEY MARKET			10/01/2009	1,153.75	1,153.75	1,153.75	1,153.75	0.00	0.00
818999963	MONEY MARKET			10/02/2009	1,237.52	1,237.52	1,237.52	1,237.52	0.00	0.00
818999963	MONEY MARKET			10/08/2009	1,144.10	1,144.10	1,144.10	1,144.10	0.00	0.00
818999963	MONEY MARKET			10/09/2009	1,108.30	1,108.30	1,108.30	1,108.30	0.00	0.00
818999963	MONEY MARKET			10/06/2009	3,502.23	3,502.23	3,502.23	3,502.23	0.00	0.00
818999963	MONEY MARKET			10/05/2009	142,844.47	142,844.47	142,844.47	142,844.47	0.00	0.00
818999963	MONEY MARKET			10/07/2009	3,048.61	3,048.61	3,048.61	3,048.61	0.00	0.00
818999963	MONEY MARKET			10/05/2009	1,116.96	1,116.96	1,116.96	1,116.96	0.00	0.00
818999963	MONEY MARKET			10/12/2009	1,107.15	1,107.15	1,107.15	1,107.15	0.00	0.00
818999963	MONEY MARKET			10/13/2009	3,321.64	3,321.64	3,321.64	3,321.64	0.00	0.00
818999963	MONEY MARKET			10/14/2009	1,112.53	1,112.53	1,112.53	1,112.53	0.00	0.00
818999963	MONEY MARKET			10/15/2009	1,224.87	1,224.87	1,224.87	1,224.87	0.00	0.00
818999963	MONEY MARKET			10/16/2009	1,291.61	1,291.61	1,291.61	1,291.61	0.00	0.00
818999963	MONEY MARKET			10/20/2009	3,736.73	3,736.73	3,736.73	3,736.73	0.00	0.00
818999963	MONEY MARKET			10/19/2009	1,277.30	1,277.30	1,277.30	1,277.30	0.00	0.00
818999963	MONEY MARKET			10/21/2009	1,216.53	1,216.53	1,216.53	1,216.53	0.00	0.00
818999963	MONEY MARKET			10/22/2009	1,192.11	1,192.11	1,192.11	1,192.11	0.00	0.00
818999963	MONEY MARKET			10/23/2009	1,118.65	1,118.65	1,118.65	1,118.65	0.00	0.00
818999963	MONEY MARKET			10/30/2009	1,286.95	1,286.95	1,286.95	1,286.95	0.00	0.00
818999963	MONEY MARKET			10/26/2009	1,079.57	1,079.57	1,079.57	1,079.57	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/26/2009	98,062.86	98,062.86	98,062.86	98,062.86	0.00	0.00
818999963	MONEY MARKET			10/27/2009	3,313.40	3,313.40	3,313.40	3,313.40	0.00	0.00
818999963	MONEY MARKET			10/28/2009	1,179.03	1,179.03	1,179.03	1,179.03	0.00	0.00
818999963	MONEY MARKET			10/29/2009	1,206.38	1,206.38	1,206.38	1,206.38	0.00	0.00
818999963	MONEY MARKET			11/02/2009	1,327.49	1,327.49	1,327.49	1,327.49	0.00	0.00
818999963	MONEY MARKET			11/04/2009	1,256.63	1,256.63	1,256.63	1,256.63	0.00	0.00
818999963	MONEY MARKET			11/05/2009	1,234.78	1,234.78	1,234.78	1,234.78	0.00	0.00
818999963	MONEY MARKET			11/06/2009	1,050.53	1,050.53	1,050.53	1,050.53	0.00	0.00
818999963	MONEY MARKET			11/03/2009	3,941.40	3,941.40	3,941.40	3,941.40	0.00	0.00
818999963	MONEY MARKET			11/13/2009	930.32	930.32	930.32	930.32	0.00	0.00
818999963	MONEY MARKET			11/09/2009	812.39	812.39	812.39	812.39	0.00	0.00
818999963	MONEY MARKET			11/10/2009	2,475.02	2,475.02	2,475.02	2,475.02	0.00	0.00
818999963	MONEY MARKET			11/10/2009	152,580.50	152,580.50	152,580.50	152,580.50	0.00	0.00
818999963	MONEY MARKET			11/12/2009	892.01	892.01	892.01	892.01	0.00	0.00
818999963	MONEY MARKET			11/11/2009	915.89	915.89	915.89	915.89	0.00	0.00
818999963	MONEY MARKET			11/16/2009	972.09	972.09	972.09	972.09	0.00	0.00
818999963	MONEY MARKET			11/17/2009	3,104.30	3,104.30	3,104.30	3,104.30	0.00	0.00
818999963	MONEY MARKET			11/18/2009	980.72	980.72	980.72	980.72	0.00	0.00
818999963	MONEY MARKET			11/19/2009	786.28	786.28	786.28	786.28	0.00	0.00
818999963	MONEY MARKET			11/20/2009	807.01	807.01	807.01	807.01	0.00	0.00
818999963	MONEY MARKET			11/27/2009	394.58	394.58	394.58	394.58	0.00	0.00
818999963	MONEY MARKET			11/25/2009	129,178.12	129,178.12	129,178.12	129,178.12	0.00	0.00

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818999963	MONEY MARKET			11/23/2009	374.23	374.23	374.23	374.23	0.00	0.00
818999963	MONEY MARKET			11/24/2009	1,156.17	1,156.17	1,156.17	1,156.17	0.00	0.00
818999963	MONEY MARKET			11/25/2009	393.12	393.12	393.12	393.12	0.00	0.00
818999963	MONEY MARKET			12/01/2009	1,431.80	1,431.80	1,431.80	1,431.80	0.00	0.00
818999963	MONEY MARKET			12/02/2009	316.68	316.68	316.68	316.68	0.00	0.00
818999963	MONEY MARKET			12/03/2009	347.72	347.72	347.72	347.72	0.00	0.00
818999963	MONEY MARKET			12/04/2009	345.76	345.76	345.76	345.76	0.00	0.00
818999963	MONEY MARKET			11/30/2009	848.49	848.49	848.49	848.49	0.00	0.00
818999963	MONEY MARKET			12/10/2009	247.72	247.72	247.72	247.72	0.00	0.00
818999963	MONEY MARKET			12/07/2009	302.72	302.72	302.72	302.72	0.00	0.00
818999963	MONEY MARKET			12/08/2009	855.59	855.59	855.59	855.59	0.00	0.00
818999963	MONEY MARKET			12/09/2009	218,218.18	218,218.18	218,218.18	218,218.18	0.00	0.00
818999963	MONEY MARKET			12/11/2009	271.90	271.90	271.90	271.90	0.00	0.00
818999963	MONEY MARKET			12/09/2009	248.29	248.29	248.29	248.29	0.00	0.00
818999963	MONEY MARKET			12/14/2009	310.60	310.60	310.60	310.60	0.00	0.00
818999963	MONEY MARKET			12/15/2009	1,034.80	1,034.80	1,034.80	1,034.80	0.00	0.00
818999963	MONEY MARKET			12/16/2009	463.62	463.62	463.62	463.62	0.00	0.00
818999963	MONEY MARKET			12/17/2009	481.42	481.42	481.42	481.42	0.00	0.00
818999963	MONEY MARKET			12/18/2009	347.90	347.90	347.90	347.90	0.00	0.00
818999963	MONEY MARKET			12/23/2009	405.43	405.43	405.43	405.43	0.00	0.00
818999963	MONEY MARKET			12/21/2009	372.92	372.92	372.92	372.92	0.00	0.00
818999963	MONEY MARKET			12/24/2009	350.80	350.80	350.80	350.80	0.00	0.00

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818999963	MONEY MARKET			12/22/2009	1,071.89	1,071.89	1,071.89	1,071.89	0.00	0.00
818999963	MONEY MARKET			12/28/2009	371.45	371.45	371.45	371.45	0.00	0.00
818999963	MONEY MARKET			12/29/2009	1,471.25	1,471.25	1,471.25	1,471.25	0.00	0.00
818999963	MONEY MARKET			12/30/2009	448.17	448.17	448.17	448.17	0.00	0.00
818999963	MONEY MARKET			12/31/2009	476.18	476.18	476.18	476.18	0.00	0.00
818999963	MONEY MARKET			12/31/2009	338.66	338.66	338.66	338.66	0.00	0.00
818999963	MONEY MARKET			01/05/2010	1,407.25	1,407.25	1,407.25	1,407.25	0.00	0.00
818999963	MONEY MARKET			01/06/2010	384.42	384.42	384.42	384.42	0.00	0.00
818999963	MONEY MARKET			01/08/2010	880.71	880.71	880.71	880.71	0.00	0.00
818999963	MONEY MARKET			01/07/2010	523.25	523.25	523.25	523.25	0.00	0.00
818999963	MONEY MARKET			01/11/2010	919.66	919.66	919.66	919.66	0.00	0.00
818999963	MONEY MARKET			01/12/2010	2,593.39	2,593.39	2,593.39	2,593.39	0.00	0.00
818999963	MONEY MARKET			01/13/2010	532.65	532.65	532.65	532.65	0.00	0.00
818999963	MONEY MARKET			01/14/2010	620.88	620.88	620.88	620.88	0.00	0.00
818999963	MONEY MARKET			01/15/2010	787.66	787.66	787.66	787.66	0.00	0.00
818999963	MONEY MARKET			01/19/2010	738.65	738.65	738.65	738.65	0.00	0.00
818999963	MONEY MARKET			01/20/2010	2,931.48	2,931.48	2,931.48	2,931.48	0.00	0.00
818999963	MONEY MARKET			01/21/2010	722.37	722.37	722.37	722.37	0.00	0.00
818999963	MONEY MARKET			01/22/2010	819.35	819.35	819.35	819.35	0.00	0.00
818999963	MONEY MARKET			01/28/2010	921.05	921.05	921.05	921.05	0.00	0.00
818999963	MONEY MARKET			01/29/2010	934.98	934.98	934.98	934.98	0.00	0.00
818999963	MONEY MARKET			01/26/2010	2,378.63	2,378.63	2,378.63	2,378.63	0.00	0.00



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818999963	MONEY MARKET			01/25/2010	772.10	772.10	772.10	772.10	0.00	0.00
818999963	MONEY MARKET			01/27/2010	880.77	880.77	880.77	880.77	0.00	0.00
818999963	MONEY MARKET			02/01/2010	855.92	855.92	855.92	855.92	0.00	0.00
818999963	MONEY MARKET			02/02/2010	2,338.53	2,338.53	2,338.53	2,338.53	0.00	0.00
818999963	MONEY MARKET			02/03/2010	510.59	510.59	510.59	510.59	0.00	0.00
818999963	MONEY MARKET			02/04/2010	499.18	499.18	499.18	499.18	0.00	0.00
818999963	MONEY MARKET			02/05/2010	505.21	505.21	505.21	505.21	0.00	0.00
818999963	MONEY MARKET			02/04/2010	119,956.33	119,956.33	119,956.33	119,956.33	0.00	0.00
818999963	MONEY MARKET			02/08/2010	601.87	601.87	601.87	601.87	0.00	0.00
818999963	MONEY MARKET			02/09/2010	1,816.53	1,816.53	1,816.53	1,816.53	0.00	0.00
818999963	MONEY MARKET			02/10/2010	608.85	608.85	608.85	608.85	0.00	0.00
818999963	MONEY MARKET			02/11/2010	616.76	616.76	616.76	616.76	0.00	0.00
818999963	MONEY MARKET			02/12/2010	422.23	422.23	422.23	422.23	0.00	0.00
818999963	MONEY MARKET			02/19/2010	535.41	535.41	535.41	535.41	0.00	0.00
818999963	MONEY MARKET			02/16/2010	549.74	549.74	549.74	549.74	0.00	0.00
818999963	MONEY MARKET			02/17/2010	2,143.26	2,143.26	2,143.26	2,143.26	0.00	0.00
818999963	MONEY MARKET			02/18/2010	482.72	482.72	482.72	482.72	0.00	0.00
818999963	MONEY MARKET			02/24/2010	601.33	601.33	601.33	601.33	0.00	0.00
818999963	MONEY MARKET			02/25/2010	966.12	966.12	966.12	966.12	0.00	0.00
818999963	MONEY MARKET			02/26/2010	1,056.04	1,056.04	1,056.04	1,056.04	0.00	0.00
818999963	MONEY MARKET			02/23/2010	2,159.40	2,159.40	2,159.40	2,159.40	0.00	0.00
818999963	MONEY MARKET			02/22/2010	722.39	722.39	722.39	722.39	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/01/2010	1,048.03	1,048.03	1,048.03	1,048.03	0.00	0.00
818999963	MONEY MARKET			03/02/2010	3,265.84	3,265.84	3,265.84	3,265.84	0.00	0.00
818999963	MONEY MARKET			03/03/2010	1,088.65	1,088.65	1,088.65	1,088.65	0.00	0.00
818999963	MONEY MARKET			03/04/2010	1,098.44	1,098.44	1,098.44	1,098.44	0.00	0.00
818999963	MONEY MARKET			03/05/2010	1,069.94	1,069.94	1,069.94	1,069.94	0.00	0.00
818999963	MONEY MARKET			03/09/2010	3,267.15	3,267.15	3,267.15	3,267.15	0.00	0.00
818999963	MONEY MARKET			03/08/2010	1,090.99	1,090.99	1,090.99	1,090.99	0.00	0.00
818999963	MONEY MARKET			03/10/2010	909.59	909.59	909.59	909.59	0.00	0.00
818999963	MONEY MARKET			03/11/2010	927.54	927.54	927.54	927.54	0.00	0.00
818999963	MONEY MARKET			03/12/2010	886.83	886.83	886.83	886.83	0.00	0.00
818999963	MONEY MARKET			03/19/2010	772.85	772.85	772.85	772.85	0.00	0.00
818999963	MONEY MARKET			03/15/2010	891.52	891.52	891.52	891.52	0.00	0.00
818999963	MONEY MARKET			03/16/2010	2,764.86	2,764.86	2,764.86	2,764.86	0.00	0.00
818999963	MONEY MARKET			03/17/2010	1,027.71	1,027.71	1,027.71	1,027.71	0.00	0.00
818999963	MONEY MARKET			03/18/2010	810.32	810.32	810.32	810.32	0.00	0.00
818999963	MONEY MARKET			03/24/2010	706.31	706.31	706.31	706.31	0.00	0.00
818999963	MONEY MARKET			03/25/2010	497.34	497.34	497.34	497.34	0.00	0.00
818999963	MONEY MARKET			03/26/2010	537.17	537.17	537.17	537.17	0.00	0.00
818999963	MONEY MARKET			03/23/2010	2,295.39	2,295.39	2,295.39	2,295.39	0.00	0.00
818999963	MONEY MARKET			03/22/2010	761.10	761.10	761.10	761.10	0.00	0.00
818999963	MONEY MARKET			03/29/2010	591.96	591.96	591.96	591.96	0.00	0.00
818999963	MONEY MARKET			03/30/2010	1,886.46	1,886.46	1,886.46	1,886.46	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/31/2010	686.41	686.41	686.41	686.41	0.00	0.00
818999963	MONEY MARKET			03/31/2010	58,634.45	58,634.45	58,634.45	58,634.45	0.00	0.00
818999963	MONEY MARKET			04/01/2010	637.82	637.82	637.82	637.82	0.00	0.00
818999963	MONEY MARKET			04/06/2010	2,481.55	2,481.55	2,481.55	2,481.55	0.00	0.00
818999963	MONEY MARKET			04/05/2010	605.20	605.20	605.20	605.20	0.00	0.00
818999963	MONEY MARKET			04/07/2010	712.21	712.21	712.21	712.21	0.00	0.00
818999963	MONEY MARKET			04/08/2010	819.08	819.08	819.08	819.08	0.00	0.00
818999963	MONEY MARKET			04/09/2010	802.36	802.36	802.36	802.36	0.00	0.00
818999963	MONEY MARKET			04/12/2010	854.03	854.03	854.03	854.03	0.00	0.00
818999963	MONEY MARKET			04/13/2010	2,671.50	2,671.50	2,671.50	2,671.50	0.00	0.00
818999963	MONEY MARKET			04/14/2010	812.83	812.83	812.83	812.83	0.00	0.00
818999963	MONEY MARKET			04/15/2010	821.76	821.76	821.76	821.76	0.00	0.00
818999963	MONEY MARKET			04/16/2010	854.51	854.51	854.51	854.51	0.00	0.00
818999963	MONEY MARKET			04/20/2010	2,956.89	2,956.89	2,956.89	2,956.89	0.00	0.00
818999963	MONEY MARKET			04/21/2010	1,100.87	1,100.87	1,100.87	1,100.87	0.00	0.00
818999963	MONEY MARKET			04/22/2010	1,332.46	1,332.46	1,332.46	1,332.46	0.00	0.00
818999963	MONEY MARKET			04/23/2010	1,276.05	1,276.05	1,276.05	1,276.05	0.00	0.00
818999963	MONEY MARKET			04/19/2010	945.04	945.04	945.04	945.04	0.00	0.00
818999963	MONEY MARKET			04/26/2010	1,282.77	1,282.77	1,282.77	1,282.77	0.00	0.00
818999963	MONEY MARKET			04/27/2010	3,884.39	3,884.39	3,884.39	3,884.39	0.00	0.00
818999963	MONEY MARKET			04/28/2010	1,435.53	1,435.53	1,435.53	1,435.53	0.00	0.00
818999963	MONEY MARKET			04/30/2010	1,328.54	1,328.54	1,328.54	1,328.54	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/29/2010	1,385.46	1,385.46	1,385.46	1,385.46	0.00	0.00
818999963	MONEY MARKET			05/03/2010	1,295.24	1,295.24	1,295.24	1,295.24	0.00	0.00
818999963	MONEY MARKET			05/04/2010	4,086.79	4,086.79	4,086.79	4,086.79	0.00	0.00
818999963	MONEY MARKET			05/05/2010	1,516.30	1,516.30	1,516.30	1,516.30	0.00	0.00
818999963	MONEY MARKET			05/06/2010	1,481.58	1,481.58	1,481.58	1,481.58	0.00	0.00
818999963	MONEY MARKET			05/07/2010	1,346.09	1,346.09	1,346.09	1,346.09	0.00	0.00
818999963	MONEY MARKET			05/14/2010	1,428.05	1,428.05	1,428.05	1,428.05	0.00	0.00
818999963	MONEY MARKET			05/10/2010	1,447.31	1,447.31	1,447.31	1,447.31	0.00	0.00
818999963	MONEY MARKET			05/11/2010	4,257.34	4,257.34	4,257.34	4,257.34	0.00	0.00
818999963	MONEY MARKET			05/12/2010	1,502.89	1,502.89	1,502.89	1,502.89	0.00	0.00
818999963	MONEY MARKET			05/13/2010	1,527.11	1,527.11	1,527.11	1,527.11	0.00	0.00
818999963	MONEY MARKET			05/19/2010	1,684.29	1,684.29	1,684.29	1,684.29	0.00	0.00
818999963	MONEY MARKET			05/20/2010	1,736.14	1,736.14	1,736.14	1,736.14	0.00	0.00
818999963	MONEY MARKET			05/21/2010	1,778.90	1,778.90	1,778.90	1,778.90	0.00	0.00
818999963	MONEY MARKET			05/17/2010	1,492.11	1,492.11	1,492.11	1,492.11	0.00	0.00
818999963	MONEY MARKET			05/18/2010	4,550.81	4,550.81	4,550.81	4,550.81	0.00	0.00
818999963	MONEY MARKET			05/24/2010	1,743.67	1,743.67	1,743.67	1,743.67	0.00	0.00
818999963	MONEY MARKET			05/25/2010	5,277.77	5,277.77	5,277.77	5,277.77	0.00	0.00
818999963	MONEY MARKET			05/26/2010	1,835.28	1,835.28	1,835.28	1,835.28	0.00	0.00
818999963	MONEY MARKET			05/28/2010	2,126.44	2,126.44	2,126.44	2,126.44	0.00	0.00
818999963	MONEY MARKET			05/27/2010	1,936.37	1,936.37	1,936.37	1,936.37	0.00	0.00
818999963	MONEY MARKET			06/01/2010	2,227.71	2,227.71	2,227.71	2,227.71	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			06/02/2010	7,628.56	7,628.56	7,628.56	7,628.56	0.00	0.00
818999963	MONEY MARKET			06/03/2010	998.27	998.27	998.27	998.27	0.00	0.00
818999963	MONEY MARKET			06/04/2010	1,187.06	1,187.06	1,187.06	1,187.06	0.00	0.00
818999963	MONEY MARKET			06/07/2010	1,182.53	1,182.53	1,182.53	1,182.53	0.00	0.00
818999963	MONEY MARKET			06/08/2010	3,513.40	3,513.40	3,513.40	3,513.40	0.00	0.00
818999963	MONEY MARKET			06/09/2010	1,119.66	1,119.66	1,119.66	1,119.66	0.00	0.00
818999963	MONEY MARKET			06/09/2010	107,844.41	107,844.41	107,844.41	107,844.41	0.00	0.00
818999963	MONEY MARKET			06/10/2010	1,075.53	1,075.53	1,075.53	1,075.53	0.00	0.00
818999963	MONEY MARKET			06/11/2010	1,093.56	1,093.56	1,093.56	1,093.56	0.00	0.00
818999963	MONEY MARKET			06/15/2010	3,327.61	3,327.61	3,327.61	3,327.61	0.00	0.00
818999963	MONEY MARKET			06/16/2010	1,145.71	1,145.71	1,145.71	1,145.71	0.00	0.00
818999963	MONEY MARKET			06/17/2010	1,227.56	1,227.56	1,227.56	1,227.56	0.00	0.00
818999963	MONEY MARKET			06/18/2010	1,211.50	1,211.50	1,211.50	1,211.50	0.00	0.00
818999963	MONEY MARKET			06/14/2010	1,130.78	1,130.78	1,130.78	1,130.78	0.00	0.00
818999963	MONEY MARKET			06/21/2010	1,263.99	1,263.99	1,263.99	1,263.99	0.00	0.00
818999963	MONEY MARKET			06/22/2010	3,800.08	3,800.08	3,800.08	3,800.08	0.00	0.00
818999963	MONEY MARKET			06/23/2010	1,251.23	1,251.23	1,251.23	1,251.23	0.00	0.00
818999963	MONEY MARKET			06/25/2010	1,558.12	1,558.12	1,558.12	1,558.12	0.00	0.00
818999963	MONEY MARKET			06/24/2010	1,240.81	1,240.81	1,240.81	1,240.81	0.00	0.00
818999963	MONEY MARKET			06/28/2010	1,720.74	1,720.74	1,720.74	1,720.74	0.00	0.00
818999963	MONEY MARKET			06/29/2010	5,397.05	5,397.05	5,397.05	5,397.05	0.00	0.00
818999963	MONEY MARKET			06/30/2010	2,257.44	2,257.44	2,257.44	2,257.44	0.00	0.00

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818999963	MONEY MARKET			07/01/2010	1,569.69	1,569.69	1,569.69	1,569.69	0.00	0.00
818999963	MONEY MARKET			07/02/2010	1,216.48	1,216.48	1,216.48	1,216.48	0.00	0.00
818999963	MONEY MARKET			07/06/2010	1,183.48	1,183.48	1,183.48	1,183.48	0.00	0.00
818999963	MONEY MARKET			07/07/2010	4,756.04	4,756.04	4,756.04	4,756.04	0.00	0.00
818999963	MONEY MARKET			07/08/2010	1,202.96	1,202.96	1,202.96	1,202.96	0.00	0.00
818999963	MONEY MARKET			07/09/2010	1,214.82	1,214.82	1,214.82	1,214.82	0.00	0.00
818999963	MONEY MARKET			07/14/2010	105,601.36	105,601.36	105,601.36	105,601.36	0.00	0.00
818999963	MONEY MARKET			07/15/2010	1,315.99	1,315.99	1,315.99	1,315.99	0.00	0.00
818999963	MONEY MARKET			07/16/2010	1,349.48	1,349.48	1,349.48	1,349.48	0.00	0.00
818999963	MONEY MARKET			07/13/2010	3,658.71	3,658.71	3,658.71	3,658.71	0.00	0.00
818999963	MONEY MARKET			07/12/2010	1,215.51	1,215.51	1,215.51	1,215.51	0.00	0.00
818999963	MONEY MARKET			07/14/2010	1,232.68	1,232.68	1,232.68	1,232.68	0.00	0.00
818999963	MONEY MARKET			07/19/2010	1,367.59	1,367.59	1,367.59	1,367.59	0.00	0.00
818999963	MONEY MARKET			07/20/2010	4,080.29	4,080.29	4,080.29	4,080.29	0.00	0.00
818999963	MONEY MARKET			07/21/2010	1,493.10	1,493.10	1,493.10	1,493.10	0.00	0.00
818999963	MONEY MARKET			07/23/2010	1,463.22	1,463.22	1,463.22	1,463.22	0.00	0.00
818999963	MONEY MARKET			07/22/2010	1,492.39	1,492.39	1,492.39	1,492.39	0.00	0.00
818999963	MONEY MARKET			07/26/2010	1,545.71	1,545.71	1,545.71	1,545.71	0.00	0.00
818999963	MONEY MARKET			07/27/2010	4,580.29	4,580.29	4,580.29	4,580.29	0.00	0.00
818999963	MONEY MARKET			07/28/2010	1,631.78	1,631.78	1,631.78	1,631.78	0.00	0.00
818999963	MONEY MARKET			07/29/2010	1,632.15	1,632.15	1,632.15	1,632.15	0.00	0.00
818999963	MONEY MARKET			07/30/2010	1,832.68	1,832.68	1,832.68	1,832.68	0.00	0.00

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818999963	MONEY MARKET			08/06/2010	885.01	885.01	885.01	885.01	0.00	0.00
818999963	MONEY MARKET			08/02/2010	1,802.57	1,802.57	1,802.57	1,802.57	0.00	0.00
818999963	MONEY MARKET			08/03/2010	4,484.99	4,484.99	4,484.99	4,484.99	0.00	0.00
818999963	MONEY MARKET			08/04/2010	863.16	863.16	863.16	863.16	0.00	0.00
818999963	MONEY MARKET			08/05/2010	881.24	881.24	881.24	881.24	0.00	0.00
818999963	MONEY MARKET			08/09/2010	937.45	937.45	937.45	937.45	0.00	0.00
818999963	MONEY MARKET			08/10/2010	2,799.95	2,799.95	2,799.95	2,799.95	0.00	0.00
818999963	MONEY MARKET			08/11/2010	1,033.24	1,033.24	1,033.24	1,033.24	0.00	0.00
818999963	MONEY MARKET			08/12/2010	1,000.44	1,000.44	1,000.44	1,000.44	0.00	0.00
818999963	MONEY MARKET			08/13/2010	908.32	908.32	908.32	908.32	0.00	0.00
818999963	MONEY MARKET			08/16/2010	956.84	956.84	956.84	956.84	0.00	0.00
818999963	MONEY MARKET			08/17/2010	2,853.84	2,853.84	2,853.84	2,853.84	0.00	0.00
818999963	MONEY MARKET			08/18/2010	1,053.35	1,053.35	1,053.35	1,053.35	0.00	0.00
818999963	MONEY MARKET			08/20/2010	1,100.30	1,100.30	1,100.30	1,100.30	0.00	0.00
818999963	MONEY MARKET			08/19/2010	1,089.38	1,089.38	1,089.38	1,089.38	0.00	0.00
818999963	MONEY MARKET			08/23/2010	1,083.45	1,083.45	1,083.45	1,083.45	0.00	0.00
818999963	MONEY MARKET			08/24/2010	3,164.01	3,164.01	3,164.01	3,164.01	0.00	0.00
818999963	MONEY MARKET			08/25/2010	979.17	979.17	979.17	979.17	0.00	0.00
818999963	MONEY MARKET			08/26/2010	964.50	964.50	964.50	964.50	0.00	0.00
818999963	MONEY MARKET			08/27/2010	1,007.20	1,007.20	1,007.20	1,007.20	0.00	0.00
818999963	MONEY MARKET			09/03/2010	776.88	776.88	776.88	776.88	0.00	0.00
818999963	MONEY MARKET			08/30/2010	1,072.78	1,072.78	1,072.78	1,072.78	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/31/2010	3,407.08	3,407.08	3,407.08	3,407.08	0.00	0.00
818999963	MONEY MARKET			09/01/2010	1,033.90	1,033.90	1,033.90	1,033.90	0.00	0.00
818999963	MONEY MARKET			09/02/2010	681.51	681.51	681.51	681.51	0.00	0.00
818999963	MONEY MARKET			09/09/2010	689.82	689.82	689.82	689.82	0.00	0.00
818999963	MONEY MARKET			09/10/2010	685.88	685.88	685.88	685.88	0.00	0.00
818999963	MONEY MARKET			09/10/2010	157,372.65	157,372.65	157,372.65	157,372.65	0.00	0.00
818999963	MONEY MARKET			09/07/2010	716.53	716.53	716.53	716.53	0.00	0.00
818999963	MONEY MARKET			09/08/2010	2,837.84	2,837.84	2,837.84	2,837.84	0.00	0.00
818999963	MONEY MARKET			09/13/2010	556.49	556.49	556.49	556.49	0.00	0.00
818999963	MONEY MARKET			09/14/2010	1,713.63	1,713.63	1,713.63	1,713.63	0.00	0.00
818999963	MONEY MARKET			09/15/2010	809.44	809.44	809.44	809.44	0.00	0.00
818999963	MONEY MARKET			09/17/2010	979.06	979.06	979.06	979.06	0.00	0.00
818999963	MONEY MARKET			09/16/2010	871.86	871.86	871.86	871.86	0.00	0.00
818999963	MONEY MARKET			09/20/2010	964.43	964.43	964.43	964.43	0.00	0.00
818999963	MONEY MARKET			09/21/2010	2,896.31	2,896.31	2,896.31	2,896.31	0.00	0.00
818999963	MONEY MARKET			09/22/2010	1,032.33	1,032.33	1,032.33	1,032.33	0.00	0.00
818999963	MONEY MARKET			09/23/2010	1,146.85	1,146.85	1,146.85	1,146.85	0.00	0.00
818999963	MONEY MARKET			09/24/2010	1,197.18	1,197.18	1,197.18	1,197.18	0.00	0.00
818999963	MONEY MARKET			10/01/2010	1,444.35	1,444.35	1,444.35	1,444.35	0.00	0.00
818999963	MONEY MARKET			09/30/2010	71,155.63	71,155.63	71,155.63	71,155.63	0.00	0.00
818999963	MONEY MARKET			09/27/2010	1,421.10	1,421.10	1,421.10	1,421.10	0.00	0.00
818999963	MONEY MARKET			09/28/2010	3,810.99	3,810.99	3,810.99	3,810.99	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/29/2010	1,380.77	1,380.77	1,380.77	1,380.77	0.00	0.00
818999963	MONEY MARKET			09/30/2010	1,381.87	1,381.87	1,381.87	1,381.87	0.00	0.00
818999963	MONEY MARKET			10/05/2010	2,688.00	2,688.00	2,688.00	2,688.00	0.00	0.00
818999963	MONEY MARKET			10/06/2010	952.00	952.00	952.00	952.00	0.00	0.00
818999963	MONEY MARKET			10/07/2010	926.50	926.50	926.50	926.50	0.00	0.00
818999963	MONEY MARKET			10/08/2010	1,031.68	1,031.68	1,031.68	1,031.68	0.00	0.00
818999963	MONEY MARKET			10/04/2010	1,058.01	1,058.01	1,058.01	1,058.01	0.00	0.00
818999963	MONEY MARKET			10/15/2010	843.24	843.24	843.24	843.24	0.00	0.00
818999963	MONEY MARKET			10/11/2010	1,022.13	1,022.13	1,022.13	1,022.13	0.00	0.00
818999963	MONEY MARKET			10/12/2010	2,919.18	2,919.18	2,919.18	2,919.18	0.00	0.00
818999963	MONEY MARKET			10/14/2010	901.24	901.24	901.24	901.24	0.00	0.00
818999963	MONEY MARKET			10/13/2010	987.45	987.45	987.45	987.45	0.00	0.00
818999963	MONEY MARKET			10/18/2010	879.50	879.50	879.50	879.50	0.00	0.00
818999963	MONEY MARKET			10/19/2010	2,663.02	2,663.02	2,663.02	2,663.02	0.00	0.00
818999963	MONEY MARKET			10/20/2010	942.00	942.00	942.00	942.00	0.00	0.00
818999963	MONEY MARKET			10/21/2010	1,014.38	1,014.38	1,014.38	1,014.38	0.00	0.00
818999963	MONEY MARKET			10/22/2010	1,130.18	1,130.18	1,130.18	1,130.18	0.00	0.00
818999963	MONEY MARKET			10/28/2010	194,148.39	194,148.39	194,148.39	194,148.39	0.00	0.00
818999963	MONEY MARKET			10/28/2010	1,171.56	1,171.56	1,171.56	1,171.56	0.00	0.00
818999963	MONEY MARKET			10/29/2010	1,013.10	1,013.10	1,013.10	1,013.10	0.00	0.00
818999963	MONEY MARKET			10/25/2010	1,166.86	1,166.86	1,166.86	1,166.86	0.00	0.00
818999963	MONEY MARKET			10/26/2010	3,516.98	3,516.98	3,516.98	3,516.98	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/27/2010	1,073.03	1,073.03	1,073.03	1,073.03	0.00	0.00
818999963	MONEY MARKET			11/01/2010	1,205.37	1,205.37	1,205.37	1,205.37	0.00	0.00
818999963	MONEY MARKET			11/02/2010	3,415.31	3,415.31	3,415.31	3,415.31	0.00	0.00
818999963	MONEY MARKET			11/03/2010	1,029.02	1,029.02	1,029.02	1,029.02	0.00	0.00
818999963	MONEY MARKET			11/04/2010	1,042.20	1,042.20	1,042.20	1,042.20	0.00	0.00
818999963	MONEY MARKET			11/05/2010	1,060.39	1,060.39	1,060.39	1,060.39	0.00	0.00
818999963	MONEY MARKET			11/11/2010	1,097.92	1,097.92	1,097.92	1,097.92	0.00	0.00
818999963	MONEY MARKET			11/08/2010	1,081.04	1,081.04	1,081.04	1,081.04	0.00	0.00
818999963	MONEY MARKET			11/10/2010	1,057.45	1,057.45	1,057.45	1,057.45	0.00	0.00
818999963	MONEY MARKET			11/12/2010	1,066.82	1,066.82	1,066.82	1,066.82	0.00	0.00
818999963	MONEY MARKET			11/09/2010	3,427.31	3,427.31	3,427.31	3,427.31	0.00	0.00
818999963	MONEY MARKET			11/15/2010	1,113.95	1,113.95	1,113.95	1,113.95	0.00	0.00
818999963	MONEY MARKET			11/16/2010	3,328.32	3,328.32	3,328.32	3,328.32	0.00	0.00
818999963	MONEY MARKET			11/17/2010	1,186.33	1,186.33	1,186.33	1,186.33	0.00	0.00
818999963	MONEY MARKET			11/18/2010	1,160.60	1,160.60	1,160.60	1,160.60	0.00	0.00
818999963	MONEY MARKET			11/19/2010	1,161.86	1,161.86	1,161.86	1,161.86	0.00	0.00
818999963	MONEY MARKET			11/19/2010	280,824.93	280,824.93	280,824.93	280,824.93	0.00	0.00
818999963	MONEY MARKET			11/23/2010	3,587.72	3,587.72	3,587.72	3,587.72	0.00	0.00
818999963	MONEY MARKET			11/24/2010	1,217.15	1,217.15	1,217.15	1,217.15	0.00	0.00
818999963	MONEY MARKET			11/22/2010	1,159.29	1,159.29	1,159.29	1,159.29	0.00	0.00
818999963	MONEY MARKET			11/26/2010	1,211.96	1,211.96	1,211.96	1,211.96	0.00	0.00
818999963	MONEY MARKET			11/29/2010	2,511.22	2,511.22	2,511.22	2,511.22	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/30/2010	3,959.13	3,959.13	3,959.13	3,959.13	0.00	0.00
818999963	MONEY MARKET			12/01/2010	1,366.70	1,366.70	1,366.70	1,366.70	0.00	0.00
818999963	MONEY MARKET			12/02/2010	1,388.93	1,388.93	1,388.93	1,388.93	0.00	0.00
818999963	MONEY MARKET			12/03/2010	1,209.29	1,209.29	1,209.29	1,209.29	0.00	0.00
818999963	MONEY MARKET			12/09/2010	1,637.21	1,637.21	1,637.21	1,637.21	0.00	0.00
818999963	MONEY MARKET			12/06/2010	1,143.30	1,143.30	1,143.30	1,143.30	0.00	0.00
818999963	MONEY MARKET			12/08/2010	1,149.50	1,149.50	1,149.50	1,149.50	0.00	0.00
818999963	MONEY MARKET			12/10/2010	1,436.40	1,436.40	1,436.40	1,436.40	0.00	0.00
818999963	MONEY MARKET			12/07/2010	3,438.64	3,438.64	3,438.64	3,438.64	0.00	0.00
818999963	MONEY MARKET			12/13/2010	1,444.69	1,444.69	1,444.69	1,444.69	0.00	0.00
818999963	MONEY MARKET			12/14/2010	4,130.52	4,130.52	4,130.52	4,130.52	0.00	0.00
818999963	MONEY MARKET			12/15/2010	1,574.50	1,574.50	1,574.50	1,574.50	0.00	0.00
818999963	MONEY MARKET			12/16/2010	1,222.38	1,222.38	1,222.38	1,222.38	0.00	0.00
818999963	MONEY MARKET			12/17/2010	1,172.74	1,172.74	1,172.74	1,172.74	0.00	0.00
818999963	MONEY MARKET			12/23/2010	1,063.97	1,063.97	1,063.97	1,063.97	0.00	0.00
818999963	MONEY MARKET			12/22/2010	1,139.49	1,139.49	1,139.49	1,139.49	0.00	0.00
818999963	MONEY MARKET			12/20/2010	1,175.67	1,175.67	1,175.67	1,175.67	0.00	0.00
818999963	MONEY MARKET			12/21/2010	3,474.38	3,474.38	3,474.38	3,474.38	0.00	0.00
818999963	MONEY MARKET			12/28/2010	3,876.30	3,876.30	3,876.30	3,876.30	0.00	0.00
818999963	MONEY MARKET			12/29/2010	915.98	915.98	915.98	915.98	0.00	0.00
818999963	MONEY MARKET			12/30/2010	1,194.07	1,194.07	1,194.07	1,194.07	0.00	0.00
818999963	MONEY MARKET			12/31/2010	1,187.57	1,187.57	1,187.57	1,187.57	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/31/2010	940.86	940.86	940.86	940.86	0.00	0.00
818999963	MONEY MARKET			12/27/2010	958.90	958.90	958.90	958.90	0.00	0.00
818999963	MONEY MARKET			01/06/2011	244,308.10	244,308.10	244,308.10	244,308.10	0.00	0.00
818999963	MONEY MARKET			01/04/2011	2,843.97	2,843.97	2,843.97	2,843.97	0.00	0.00
818999963	MONEY MARKET			01/06/2011	1,063.22	1,063.22	1,063.22	1,063.22	0.00	0.00
818999963	MONEY MARKET			01/07/2011	1,333.15	1,333.15	1,333.15	1,333.15	0.00	0.00
818999963	MONEY MARKET			01/05/2011	979.80	979.80	979.80	979.80	0.00	0.00
818999963	MONEY MARKET			01/10/2011	1,307.24	1,307.24	1,307.24	1,307.24	0.00	0.00
818999963	MONEY MARKET			01/11/2011	3,933.21	3,933.21	3,933.21	3,933.21	0.00	0.00
818999963	MONEY MARKET			01/12/2011	1,295.91	1,295.91	1,295.91	1,295.91	0.00	0.00
818999963	MONEY MARKET			01/13/2011	1,282.71	1,282.71	1,282.71	1,282.71	0.00	0.00
818999963	MONEY MARKET			01/14/2011	1,302.16	1,302.16	1,302.16	1,302.16	0.00	0.00
818999963	MONEY MARKET			01/18/2011	1,131.57	1,131.57	1,131.57	1,131.57	0.00	0.00
818999963	MONEY MARKET			01/19/2011	4,595.73	4,595.73	4,595.73	4,595.73	0.00	0.00
818999963	MONEY MARKET			01/20/2011	1,370.35	1,370.35	1,370.35	1,370.35	0.00	0.00
818999963	MONEY MARKET			01/21/2011	1,499.18	1,499.18	1,499.18	1,499.18	0.00	0.00
818999963	MONEY MARKET			01/24/2011	1,467.38	1,467.38	1,467.38	1,467.38	0.00	0.00
818999963	MONEY MARKET			01/25/2011	4,380.73	4,380.73	4,380.73	4,380.73	0.00	0.00
818999963	MONEY MARKET			01/26/2011	1,452.86	1,452.86	1,452.86	1,452.86	0.00	0.00
818999963	MONEY MARKET			01/27/2011	1,519.36	1,519.36	1,519.36	1,519.36	0.00	0.00
818999963	MONEY MARKET			01/28/2011	1,367.26	1,367.26	1,367.26	1,367.26	0.00	0.00
818999963	MONEY MARKET			02/04/2011	1,614.73	1,614.73	1,614.73	1,614.73	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/31/2011	1,320.98	1,320.98	1,320.98	1,320.98	0.00	0.00
818999963	MONEY MARKET			02/01/2011	4,181.77	4,181.77	4,181.77	4,181.77	0.00	0.00
818999963	MONEY MARKET			02/03/2011	1,540.78	1,540.78	1,540.78	1,540.78	0.00	0.00
818999963	MONEY MARKET			02/02/2011	1,539.66	1,539.66	1,539.66	1,539.66	0.00	0.00
818999963	MONEY MARKET			02/07/2011	1,500.75	1,500.75	1,500.75	1,500.75	0.00	0.00
818999963	MONEY MARKET			02/08/2011	4,529.76	4,529.76	4,529.76	4,529.76	0.00	0.00
818999963	MONEY MARKET			02/09/2011	1,586.00	1,586.00	1,586.00	1,586.00	0.00	0.00
818999963	MONEY MARKET			02/09/2011	249,099.41	249,099.41	249,099.41	249,099.41	0.00	0.00
818999963	MONEY MARKET			02/10/2011	1,494.67	1,494.67	1,494.67	1,494.67	0.00	0.00
818999963	MONEY MARKET			02/11/2011	1,662.43	1,662.43	1,662.43	1,662.43	0.00	0.00
818999963	MONEY MARKET			02/17/2011	1,662.86	1,662.86	1,662.86	1,662.86	0.00	0.00
818999963	MONEY MARKET			02/16/2011	1,977.68	1,977.68	1,977.68	1,977.68	0.00	0.00
818999963	MONEY MARKET			02/18/2011	1,485.22	1,485.22	1,485.22	1,485.22	0.00	0.00
818999963	MONEY MARKET			02/14/2011	1,756.60	1,756.60	1,756.60	1,756.60	0.00	0.00
818999963	MONEY MARKET			02/15/2011	5,298.85	5,298.85	5,298.85	5,298.85	0.00	0.00
818999963	MONEY MARKET			02/22/2011	1,614.95	1,614.95	1,614.95	1,614.95	0.00	0.00
818999963	MONEY MARKET			02/23/2011	6,381.58	6,381.58	6,381.58	6,381.58	0.00	0.00
818999963	MONEY MARKET			02/24/2011	1,529.68	1,529.68	1,529.68	1,529.68	0.00	0.00
818999963	MONEY MARKET			02/25/2011	1,448.41	1,448.41	1,448.41	1,448.41	0.00	0.00
818999963	MONEY MARKET			03/03/2011	278,173.61	278,173.61	278,173.61	278,173.61	0.00	0.00
818999963	MONEY MARKET			02/28/2011	1,599.34	1,599.34	1,599.34	1,599.34	0.00	0.00
818999963	MONEY MARKET			03/01/2011	5,202.47	5,202.47	5,202.47	5,202.47	0.00	0.00

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818999963	MONEY MARKET			03/03/2011	1,732.32	1,732.32	1,732.32	1,732.32	0.00	0.00
818999963	MONEY MARKET			03/04/2011	1,716.37	1,716.37	1,716.37	1,716.37	0.00	0.00
818999963	MONEY MARKET			03/04/2011	228,119.76	228,119.76	228,119.76	228,119.76	0.00	0.00
818999963	MONEY MARKET			03/02/2011	1,716.00	1,716.00	1,716.00	1,716.00	0.00	0.00
818999963	MONEY MARKET			03/07/2011	1,784.38	1,784.38	1,784.38	1,784.38	0.00	0.00
818999963	MONEY MARKET			03/08/2011	5,086.34	5,086.34	5,086.34	5,086.34	0.00	0.00
818999963	MONEY MARKET			03/09/2011	1,671.21	1,671.21	1,671.21	1,671.21	0.00	0.00
818999963	MONEY MARKET			03/10/2011	1,576.38	1,576.38	1,576.38	1,576.38	0.00	0.00
818999963	MONEY MARKET			03/11/2011	1,483.32	1,483.32	1,483.32	1,483.32	0.00	0.00
818999963	MONEY MARKET			03/15/2011	4,423.27	4,423.27	4,423.27	4,423.27	0.00	0.00
818999963	MONEY MARKET			03/16/2011	1,579.61	1,579.61	1,579.61	1,579.61	0.00	0.00
818999963	MONEY MARKET			03/14/2011	1,477.68	1,477.68	1,477.68	1,477.68	0.00	0.00
818999963	MONEY MARKET			03/17/2011	1,642.82	1,642.82	1,642.82	1,642.82	0.00	0.00
818999963	MONEY MARKET			03/18/2011	1,630.77	1,630.77	1,630.77	1,630.77	0.00	0.00
818999963	MONEY MARKET			03/21/2011	1,690.01	1,690.01	1,690.01	1,690.01	0.00	0.00
818999963	MONEY MARKET			03/22/2011	5,302.98	5,302.98	5,302.98	5,302.98	0.00	0.00
818999963	MONEY MARKET			03/23/2011	1,999.36	1,999.36	1,999.36	1,999.36	0.00	0.00
818999963	MONEY MARKET			03/24/2011	1,944.83	1,944.83	1,944.83	1,944.83	0.00	0.00
818999963	MONEY MARKET			03/25/2011	2,025.25	2,025.25	2,025.25	2,025.25	0.00	0.00
818999963	MONEY MARKET			03/30/2011	2,059.15	2,059.15	2,059.15	2,059.15	0.00	0.00
818999963	MONEY MARKET			03/29/2011	6,149.50	6,149.50	6,149.50	6,149.50	0.00	0.00
818999963	MONEY MARKET			03/31/2011	1,977.25	1,977.25	1,977.25	1,977.25	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/01/2011	1,799.64	1,799.64	1,799.64	1,799.64	0.00	0.00
818999963	MONEY MARKET			03/28/2011	2,041.58	2,041.58	2,041.58	2,041.58	0.00	0.00
818999963	MONEY MARKET			04/04/2011	2,142.15	2,142.15	2,142.15	2,142.15	0.00	0.00
818999963	MONEY MARKET			04/05/2011	6,277.86	6,277.86	6,277.86	6,277.86	0.00	0.00
818999963	MONEY MARKET			04/06/2011	2,101.62	2,101.62	2,101.62	2,101.62	0.00	0.00
818999963	MONEY MARKET			04/07/2011	2,249.95	2,249.95	2,249.95	2,249.95	0.00	0.00
818999963	MONEY MARKET			04/08/2011	1,934.79	1,934.79	1,934.79	1,934.79	0.00	0.00
818999963	MONEY MARKET			04/15/2011	1,722.29	1,722.29	1,722.29	1,722.29	0.00	0.00
818999963	MONEY MARKET			04/13/2011	2,095.39	2,095.39	2,095.39	2,095.39	0.00	0.00
818999963	MONEY MARKET			04/12/2011	5,937.86	5,937.86	5,937.86	5,937.86	0.00	0.00
818999963	MONEY MARKET			04/14/2011	2,125.47	2,125.47	2,125.47	2,125.47	0.00	0.00
818999963	MONEY MARKET			04/11/2011	2,000.79	2,000.79	2,000.79	2,000.79	0.00	0.00
818999963	MONEY MARKET			04/18/2011	1,870.97	1,870.97	1,870.97	1,870.97	0.00	0.00
818999963	MONEY MARKET			04/19/2011	5,515.06	5,515.06	5,515.06	5,515.06	0.00	0.00
818999963	MONEY MARKET			04/20/2011	1,639.06	1,639.06	1,639.06	1,639.06	0.00	0.00
818999963	MONEY MARKET			04/21/2011	1,629.50	1,629.50	1,629.50	1,629.50	0.00	0.00
818999963	MONEY MARKET			04/28/2011	1,727.07	1,727.07	1,727.07	1,727.07	0.00	0.00
818999963	MONEY MARKET			04/25/2011	1,674.58	1,674.58	1,674.58	1,674.58	0.00	0.00
818999963	MONEY MARKET			04/27/2011	1,733.02	1,733.02	1,733.02	1,733.02	0.00	0.00
818999963	MONEY MARKET			04/29/2011	1,747.32	1,747.32	1,747.32	1,747.32	0.00	0.00
818999963	MONEY MARKET			04/26/2011	6,728.24	6,728.24	6,728.24	6,728.24	0.00	0.00
818999963	MONEY MARKET			05/02/2011	2,194.12	2,194.12	2,194.12	2,194.12	0.00	0.00



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818999963	MONEY MARKET			05/03/2011	6,262.48	6,262.48	6,262.48	6,262.48	0.00	0.00
818999963	MONEY MARKET			05/04/2011	1,868.49	1,868.49	1,868.49	1,868.49	0.00	0.00
818999963	MONEY MARKET			05/04/2011	160,987.16	160,987.16	160,987.16	160,987.16	0.00	0.00
818999963	MONEY MARKET			05/05/2011	1,870.08	1,870.08	1,870.08	1,870.08	0.00	0.00
818999963	MONEY MARKET			05/06/2011	1,828.69	1,828.69	1,828.69	1,828.69	0.00	0.00
818999963	MONEY MARKET			05/12/2011	1,703.43	1,703.43	1,703.43	1,703.43	0.00	0.00
818999963	MONEY MARKET			05/13/2011	1,644.76	1,644.76	1,644.76	1,644.76	0.00	0.00
818999963	MONEY MARKET			05/09/2011	1,797.05	1,797.05	1,797.05	1,797.05	0.00	0.00
818999963	MONEY MARKET			05/11/2011	1,732.54	1,732.54	1,732.54	1,732.54	0.00	0.00
818999963	MONEY MARKET			05/10/2011	5,319.74	5,319.74	5,319.74	5,319.74	0.00	0.00
818999963	MONEY MARKET			05/16/2011	1,684.37	1,684.37	1,684.37	1,684.37	0.00	0.00
818999963	MONEY MARKET			05/17/2011	5,001.14	5,001.14	5,001.14	5,001.14	0.00	0.00
818999963	MONEY MARKET			05/18/2011	1,655.60	1,655.60	1,655.60	1,655.60	0.00	0.00
818999963	MONEY MARKET			05/19/2011	1,541.63	1,541.63	1,541.63	1,541.63	0.00	0.00
818999963	MONEY MARKET			05/20/2011	1,463.83	1,463.83	1,463.83	1,463.83	0.00	0.00
818999963	MONEY MARKET			05/25/2011	1,437.06	1,437.06	1,437.06	1,437.06	0.00	0.00
818999963	MONEY MARKET			05/24/2011	4,375.09	4,375.09	4,375.09	4,375.09	0.00	0.00
818999963	MONEY MARKET			05/26/2011	1,512.18	1,512.18	1,512.18	1,512.18	0.00	0.00
818999963	MONEY MARKET			05/27/2011	1,547.74	1,547.74	1,547.74	1,547.74	0.00	0.00
818999963	MONEY MARKET			05/23/2011	1,455.69	1,455.69	1,455.69	1,455.69	0.00	0.00
818999963	MONEY MARKET			05/31/2011	1,492.15	1,492.15	1,492.15	1,492.15	0.00	0.00
818999963	MONEY MARKET			06/01/2011	5,915.96	5,915.96	5,915.96	5,915.96	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			06/02/2011	1,510.91	1,510.91	1,510.91	1,510.91	0.00	0.00
818999963	MONEY MARKET			06/03/2011	1,651.71	1,651.71	1,651.71	1,651.71	0.00	0.00
818999963	MONEY MARKET			06/09/2011	1,556.36	1,556.36	1,556.36	1,556.36	0.00	0.00
818999963	MONEY MARKET			06/10/2011	1,571.53	1,571.53	1,571.53	1,571.53	0.00	0.00
818999963	MONEY MARKET			06/07/2011	4,412.71	4,412.71	4,412.71	4,412.71	0.00	0.00
818999963	MONEY MARKET			06/08/2011	165,343.44	165,343.44	165,343.44	165,343.44	0.00	0.00
818999963	MONEY MARKET			06/08/2011	1,464.29	1,464.29	1,464.29	1,464.29	0.00	0.00
818999963	MONEY MARKET			06/06/2011	1,465.49	1,465.49	1,465.49	1,465.49	0.00	0.00
818999963	MONEY MARKET			06/13/2011	1,572.74	1,572.74	1,572.74	1,572.74	0.00	0.00
818999963	MONEY MARKET			06/14/2011	4,619.11	4,619.11	4,619.11	4,619.11	0.00	0.00
818999963	MONEY MARKET			06/15/2011	1,513.97	1,513.97	1,513.97	1,513.97	0.00	0.00
818999963	MONEY MARKET			06/16/2011	1,558.53	1,558.53	1,558.53	1,558.53	0.00	0.00
818999963	MONEY MARKET			06/17/2011	1,661.95	1,661.95	1,661.95	1,661.95	0.00	0.00
818999963	MONEY MARKET			06/22/2011	1,478.95	1,478.95	1,478.95	1,478.95	0.00	0.00
818999963	MONEY MARKET			06/21/2011	4,750.22	4,750.22	4,750.22	4,750.22	0.00	0.00
818999963	MONEY MARKET			06/23/2011	1,482.07	1,482.07	1,482.07	1,482.07	0.00	0.00
818999963	MONEY MARKET			06/24/2011	1,452.66	1,452.66	1,452.66	1,452.66	0.00	0.00
818999963	MONEY MARKET			06/20/2011	1,638.95	1,638.95	1,638.95	1,638.95	0.00	0.00
818999963	MONEY MARKET			06/27/2011	1,392.50	1,392.50	1,392.50	1,392.50	0.00	0.00
818999963	MONEY MARKET			06/28/2011	4,221.17	4,221.17	4,221.17	4,221.17	0.00	0.00
818999963	MONEY MARKET			06/29/2011	1,462.01	1,462.01	1,462.01	1,462.01	0.00	0.00
818999963	MONEY MARKET			06/30/2011	1,431.75	1,431.75	1,431.75	1,431.75	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/01/2011	1,353.83	1,353.83	1,353.83	1,353.83	0.00	0.00
818999963	MONEY MARKET			07/07/2011	1,367.83	1,367.83	1,367.83	1,367.83	0.00	0.00
818999963	MONEY MARKET			07/05/2011	1,501.68	1,501.68	1,501.68	1,501.68	0.00	0.00
818999963	MONEY MARKET			07/08/2011	1,263.20	1,263.20	1,263.20	1,263.20	0.00	0.00
818999963	MONEY MARKET			07/06/2011	5,957.54	5,957.54	5,957.54	5,957.54	0.00	0.00
818999963	MONEY MARKET			07/11/2011	1,254.21	1,254.21	1,254.21	1,254.21	0.00	0.00
818999963	MONEY MARKET			07/11/2011	116,333.14	116,333.14	116,333.14	116,333.14	0.00	0.00
818999963	MONEY MARKET			07/12/2011	3,755.63	3,755.63	3,755.63	3,755.63	0.00	0.00
818999963	MONEY MARKET			07/13/2011	1,479.57	1,479.57	1,479.57	1,479.57	0.00	0.00
818999963	MONEY MARKET			07/14/2011	1,402.20	1,402.20	1,402.20	1,402.20	0.00	0.00
818999963	MONEY MARKET			07/15/2011	1,137.98	1,137.98	1,137.98	1,137.98	0.00	0.00
818999963	MONEY MARKET			07/19/2011	3,595.59	3,595.59	3,595.59	3,595.59	0.00	0.00
818999963	MONEY MARKET			07/18/2011	1,189.40	1,189.40	1,189.40	1,189.40	0.00	0.00
818999963	MONEY MARKET			07/20/2011	1,019.67	1,019.67	1,019.67	1,019.67	0.00	0.00
818999963	MONEY MARKET			07/21/2011	969.00	969.00	969.00	969.00	0.00	0.00
818999963	MONEY MARKET			07/22/2011	1,012.97	1,012.97	1,012.97	1,012.97	0.00	0.00
818999963	MONEY MARKET			07/29/2011	1,167.68	1,167.68	1,167.68	1,167.68	0.00	0.00
818999963	MONEY MARKET			07/25/2011	1,747.36	1,747.36	1,747.36	1,747.36	0.00	0.00
818999963	MONEY MARKET			07/25/2011	216,915.82	216,915.82	216,915.82	216,915.82	0.00	0.00
818999963	MONEY MARKET			07/26/2011	2,952.64	2,952.64	2,952.64	2,952.64	0.00	0.00
818999963	MONEY MARKET			07/27/2011	1,039.41	1,039.41	1,039.41	1,039.41	0.00	0.00
818999963	MONEY MARKET			07/28/2011	993.42	993.42	993.42	993.42	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/03/2011	1,257.55	1,257.55	1,257.55	1,257.55	0.00	0.00
818999963	MONEY MARKET			08/04/2011	1,582.15	1,582.15	1,582.15	1,582.15	0.00	0.00
818999963	MONEY MARKET			08/05/2011	1,113.17	1,113.17	1,113.17	1,113.17	0.00	0.00
818999963	MONEY MARKET			08/01/2011	1,549.92	1,549.92	1,549.92	1,549.92	0.00	0.00
818999963	MONEY MARKET			08/02/2011	4,256.66	4,256.66	4,256.66	4,256.66	0.00	0.00
818999963	MONEY MARKET			08/08/2011	1,027.90	1,027.90	1,027.90	1,027.90	0.00	0.00
818999963	MONEY MARKET			08/09/2011	3,094.51	3,094.51	3,094.51	3,094.51	0.00	0.00
818999963	MONEY MARKET			08/10/2011	942.18	942.18	942.18	942.18	0.00	0.00
818999963	MONEY MARKET			08/12/2011	934.29	934.29	934.29	934.29	0.00	0.00
818999963	MONEY MARKET			08/11/2011	1,012.87	1,012.87	1,012.87	1,012.87	0.00	0.00
818999963	MONEY MARKET			08/15/2011	960.44	960.44	960.44	960.44	0.00	0.00
818999963	MONEY MARKET			08/16/2011	2,858.30	2,858.30	2,858.30	2,858.30	0.00	0.00
818999963	MONEY MARKET			08/17/2011	1,141.84	1,141.84	1,141.84	1,141.84	0.00	0.00
818999963	MONEY MARKET			08/18/2011	962.48	962.48	962.48	962.48	0.00	0.00
818999963	MONEY MARKET			08/19/2011	1,064.01	1,064.01	1,064.01	1,064.01	0.00	0.00
818999963	MONEY MARKET			08/22/2011	1,002.73	1,002.73	1,002.73	1,002.73	0.00	0.00
818999963	MONEY MARKET			08/23/2011	3,073.10	3,073.10	3,073.10	3,073.10	0.00	0.00
818999963	MONEY MARKET			08/24/2011	1,110.12	1,110.12	1,110.12	1,110.12	0.00	0.00
818999963	MONEY MARKET			08/25/2011	1,152.85	1,152.85	1,152.85	1,152.85	0.00	0.00
818999963	MONEY MARKET			08/26/2011	1,759.62	1,759.62	1,759.62	1,759.62	0.00	0.00
818999963	MONEY MARKET			08/30/2011	5,303.46	5,303.46	5,303.46	5,303.46	0.00	0.00
818999963	MONEY MARKET			08/31/2011	1,692.80	1,692.80	1,692.80	1,692.80	0.00	0.00

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818999963	MONEY MARKET			09/01/2011	915.80	915.80	915.80	915.80	0.00	0.00
818999963	MONEY MARKET			09/02/2011	1,047.68	1,047.68	1,047.68	1,047.68	0.00	0.00
818999963	MONEY MARKET			08/29/2011	1,787.89	1,787.89	1,787.89	1,787.89	0.00	0.00
818999963	MONEY MARKET			09/06/2011	1,009.60	1,009.60	1,009.60	1,009.60	0.00	0.00
818999963	MONEY MARKET			09/07/2011	4,084.01	4,084.01	4,084.01	4,084.01	0.00	0.00
818999963	MONEY MARKET			09/08/2011	1,057.93	1,057.93	1,057.93	1,057.93	0.00	0.00
818999963	MONEY MARKET			09/09/2011	1,086.37	1,086.37	1,086.37	1,086.37	0.00	0.00
818999963	MONEY MARKET			09/13/2011	3,106.28	3,106.28	3,106.28	3,106.28	0.00	0.00
818999963	MONEY MARKET			09/12/2011	1,059.00	1,059.00	1,059.00	1,059.00	0.00	0.00
818999963	MONEY MARKET			09/14/2011	981.96	981.96	981.96	981.96	0.00	0.00
818999963	MONEY MARKET			09/15/2011	923.93	923.93	923.93	923.93	0.00	0.00
818999963	MONEY MARKET			09/16/2011	1,043.08	1,043.08	1,043.08	1,043.08	0.00	0.00
818999963	MONEY MARKET			09/19/2011	1,075.04	1,075.04	1,075.04	1,075.04	0.00	0.00
818999963	MONEY MARKET			09/20/2011	3,223.30	3,223.30	3,223.30	3,223.30	0.00	0.00
818999963	MONEY MARKET			09/21/2011	1,175.59	1,175.59	1,175.59	1,175.59	0.00	0.00
818999963	MONEY MARKET			09/22/2011	960.03	960.03	960.03	960.03	0.00	0.00
818999963	MONEY MARKET			09/23/2011	747.60	747.60	747.60	747.60	0.00	0.00
818999963	MONEY MARKET			09/28/2011	760.65	760.65	760.65	760.65	0.00	0.00
818999963	MONEY MARKET			09/29/2011	783.29	783.29	783.29	783.29	0.00	0.00
818999963	MONEY MARKET			09/29/2011	114,392.77	114,392.77	114,392.77	114,392.77	0.00	0.00
818999963	MONEY MARKET			09/30/2011	1,082.10	1,082.10	1,082.10	1,082.10	0.00	0.00
818999963	MONEY MARKET			09/27/2011	2,057.40	2,057.40	2,057.40	2,057.40	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/26/2011	687.96	687.96	687.96	687.96	0.00	0.00
818999963	MONEY MARKET			09/27/2011	98,141.77	98,141.77	98,141.77	98,141.77	0.00	0.00
818999963	MONEY MARKET			10/07/2011	896.89	896.89	896.89	896.89	0.00	0.00
818999963	MONEY MARKET			10/03/2011	738.65	738.65	738.65	738.65	0.00	0.00
818999963	MONEY MARKET			10/04/2011	2,287.65	2,287.65	2,287.65	2,287.65	0.00	0.00
818999963	MONEY MARKET			10/06/2011	876.39	876.39	876.39	876.39	0.00	0.00
818999963	MONEY MARKET			10/05/2011	810.77	810.77	810.77	810.77	0.00	0.00
818999963	MONEY MARKET			10/09/2011	869.17	869.17	869.17	869.17	0.00	0.00
818999963	MONEY MARKET			10/11/2011	2,607.55	2,607.55	2,607.55	2,607.55	0.00	0.00
818999963	MONEY MARKET			10/12/2011	858.58	858.58	858.58	858.58	0.00	0.00
818999963	MONEY MARKET			10/13/2011	857.66	857.66	857.66	857.66	0.00	0.00
818999963	MONEY MARKET			10/14/2011	769.60	769.60	769.60	769.60	0.00	0.00
818999963	MONEY MARKET			10/20/2011	747.41	747.41	747.41	747.41	0.00	0.00
818999963	MONEY MARKET			10/17/2011	731.27	731.27	731.27	731.27	0.00	0.00
818999963	MONEY MARKET			10/18/2011	2,363.43	2,363.43	2,363.43	2,363.43	0.00	0.00
818999963	MONEY MARKET			10/21/2011	851.02	851.02	851.02	851.02	0.00	0.00
818999963	MONEY MARKET			10/19/2011	831.83	831.83	831.83	831.83	0.00	0.00
818999963	MONEY MARKET			10/24/2011	851.62	851.62	851.62	851.62	0.00	0.00
818999963	MONEY MARKET			10/25/2011	2,549.82	2,549.82	2,549.82	2,549.82	0.00	0.00
818999963	MONEY MARKET			10/26/2011	868.21	868.21	868.21	868.21	0.00	0.00
818999963	MONEY MARKET			10/27/2011	793.50	793.50	793.50	793.50	0.00	0.00
818999963	MONEY MARKET			10/28/2011	1,139.36	1,139.36	1,139.36	1,139.36	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/04/2011	886.48	886.48	886.48	886.48	0.00	0.00
818999963	MONEY MARKET			10/31/2011	1,261.18	1,261.18	1,261.18	1,261.18	0.00	0.00
818999963	MONEY MARKET			11/01/2011	3,267.35	3,267.35	3,267.35	3,267.35	0.00	0.00
818999963	MONEY MARKET			11/03/2011	923.17	923.17	923.17	923.17	0.00	0.00
818999963	MONEY MARKET			11/02/2011	913.49	913.49	913.49	913.49	0.00	0.00
818999963	MONEY MARKET			11/07/2011	862.83	862.83	862.83	862.83	0.00	0.00
818999963	MONEY MARKET			11/08/2011	2,540.08	2,540.08	2,540.08	2,540.08	0.00	0.00
818999963	MONEY MARKET			11/09/2011	1,166.83	1,166.83	1,166.83	1,166.83	0.00	0.00
818999963	MONEY MARKET			11/10/2011	717.76	717.76	717.76	717.76	0.00	0.00
818999963	MONEY MARKET			11/11/2011	750.33	750.33	750.33	750.33	0.00	0.00
818999963	MONEY MARKET			11/18/2011	909.92	909.92	909.92	909.92	0.00	0.00
818999963	MONEY MARKET			11/17/2011	916.51	916.51	916.51	916.51	0.00	0.00
818999963	MONEY MARKET			11/14/2011	750.33	750.33	750.33	750.33	0.00	0.00
818999963	MONEY MARKET			11/15/2011	2,308.97	2,308.97	2,308.97	2,308.97	0.00	0.00
818999963	MONEY MARKET			11/16/2011	919.26	919.26	919.26	919.26	0.00	0.00
818999963	MONEY MARKET			11/22/2011	2,800.70	2,800.70	2,800.70	2,800.70	0.00	0.00
818999963	MONEY MARKET			11/23/2011	872.18	872.18	872.18	872.18	0.00	0.00
818999963	MONEY MARKET			11/25/2011	864.32	864.32	864.32	864.32	0.00	0.00
818999963	MONEY MARKET			11/21/2011	948.14	948.14	948.14	948.14	0.00	0.00
818999963	MONEY MARKET			11/28/2011	1,757.87	1,757.87	1,757.87	1,757.87	0.00	0.00
818999963	MONEY MARKET			11/29/2011	2,701.96	2,701.96	2,701.96	2,701.96	0.00	0.00
818999963	MONEY MARKET			11/30/2011	1,247.04	1,247.04	1,247.04	1,247.04	0.00	0.00



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818999963	MONEY MARKET			12/02/2011	1,053.37	1,053.37	1,053.37	1,053.37	0.00	0.00
818999963	MONEY MARKET			12/01/2011	969.21	969.21	969.21	969.21	0.00	0.00
818999963	MONEY MARKET			12/05/2011	1,003.24	1,003.24	1,003.24	1,003.24	0.00	0.00
818999963	MONEY MARKET			12/06/2011	2,983.89	2,983.89	2,983.89	2,983.89	0.00	0.00
818999963	MONEY MARKET			12/07/2011	1,073.50	1,073.50	1,073.50	1,073.50	0.00	0.00
818999963	MONEY MARKET			12/08/2011	1,058.40	1,058.40	1,058.40	1,058.40	0.00	0.00
818999963	MONEY MARKET			12/08/2011	193,661.43	193,661.43	193,661.43	193,661.43	0.00	0.00
818999963	MONEY MARKET			12/09/2011	1,086.49	1,086.49	1,086.49	1,086.49	0.00	0.00
818999963	MONEY MARKET			12/15/2011	223,593.78	223,593.78	223,593.78	223,593.78	0.00	0.00
818999963	MONEY MARKET			12/15/2011	642.26	642.26	642.26	642.26	0.00	0.00
818999963	MONEY MARKET			12/16/2011	655.80	655.80	655.80	655.80	0.00	0.00
818999963	MONEY MARKET			12/12/2011	690.99	690.99	690.99	690.99	0.00	0.00
818999963	MONEY MARKET			12/13/2011	2,055.05	2,055.05	2,055.05	2,055.05	0.00	0.00
818999963	MONEY MARKET			12/14/2011	720.75	720.75	720.75	720.75	0.00	0.00
818999963	MONEY MARKET			12/19/2011	676.87	676.87	676.87	676.87	0.00	0.00
818999963	MONEY MARKET			12/20/2011	2,011.72	2,011.72	2,011.72	2,011.72	0.00	0.00
818999963	MONEY MARKET			12/21/2011	1,094.23	1,094.23	1,094.23	1,094.23	0.00	0.00
818999963	MONEY MARKET			12/22/2011	1,109.70	1,109.70	1,109.70	1,109.70	0.00	0.00
818999963	MONEY MARKET			12/23/2011	284.73	284.73	284.73	284.73	0.00	0.00
818999963	MONEY MARKET			12/30/2011	318.08	318.08	318.08	318.08	0.00	0.00
818999963	MONEY MARKET			12/27/2011	281.04	281.04	281.04	281.04	0.00	0.00
818999963	MONEY MARKET			12/29/2011	329.04	329.04	329.04	329.04	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/30/2011	217.69	217.69	217.69	217.69	0.00	0.00
818999963	MONEY MARKET			12/28/2011	1,178.79	1,178.79	1,178.79	1,178.79	0.00	0.00
818999963	MONEY MARKET			01/04/2012	932.28	932.28	932.28	932.28	0.00	0.00
818999963	MONEY MARKET			01/05/2012	294.33	294.33	294.33	294.33	0.00	0.00
818999963	MONEY MARKET			01/06/2012	287.47	287.47	287.47	287.47	0.00	0.00
818999963	MONEY MARKET			01/13/2012	228.12	228.12	228.12	228.12	0.00	0.00
818999963	MONEY MARKET			01/09/2012	376.57	376.57	376.57	376.57	0.00	0.00
818999963	MONEY MARKET			01/10/2012	990.10	990.10	990.10	990.10	0.00	0.00
818999963	MONEY MARKET			01/11/2012	255.75	255.75	255.75	255.75	0.00	0.00
818999963	MONEY MARKET			01/12/2012	287.36	287.36	287.36	287.36	0.00	0.00
818999963	MONEY MARKET			01/19/2012	368.16	368.16	368.16	368.16	0.00	0.00
818999963	MONEY MARKET			01/20/2012	420.07	420.07	420.07	420.07	0.00	0.00
818999963	MONEY MARKET			01/17/2012	308.66	308.66	308.66	308.66	0.00	0.00
818999963	MONEY MARKET			01/18/2012	1,151.54	1,151.54	1,151.54	1,151.54	0.00	0.00
818999963	MONEY MARKET			01/23/2012	370.07	370.07	370.07	370.07	0.00	0.00
818999963	MONEY MARKET			01/24/2012	1,212.27	1,212.27	1,212.27	1,212.27	0.00	0.00
818999963	MONEY MARKET			01/25/2012	563.03	563.03	563.03	563.03	0.00	0.00
818999963	MONEY MARKET			01/26/2012	436.68	436.68	436.68	436.68	0.00	0.00
818999963	MONEY MARKET			01/27/2012	499.31	499.31	499.31	499.31	0.00	0.00
818999963	MONEY MARKET			01/31/2012	1,595.27	1,595.27	1,595.27	1,595.27	0.00	0.00
818999963	MONEY MARKET			01/30/2012	501.33	501.33	501.33	501.33	0.00	0.00
818999963	MONEY MARKET			02/01/2012	366.27	366.27	366.27	366.27	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			02/02/2012	295.42	295.42	295.42	295.42	0.00	0.00
818999963	MONEY MARKET			02/03/2012	365.52	365.52	365.52	365.52	0.00	0.00
818999963	MONEY MARKET			02/06/2012	374.60	374.60	374.60	374.60	0.00	0.00
818999963	MONEY MARKET			02/07/2012	1,001.01	1,001.01	1,001.01	1,001.01	0.00	0.00
818999963	MONEY MARKET			02/08/2012	294.32	294.32	294.32	294.32	0.00	0.00
818999963	MONEY MARKET			02/09/2012	377.95	377.95	377.95	377.95	0.00	0.00
818999963	MONEY MARKET			02/10/2012	481.90	481.90	481.90	481.90	0.00	0.00
818999963	MONEY MARKET			02/13/2012	640.56	640.56	640.56	640.56	0.00	0.00
818999963	MONEY MARKET			02/14/2012	1,622.43	1,622.43	1,622.43	1,622.43	0.00	0.00
818999963	MONEY MARKET			02/15/2012	647.70	647.70	647.70	647.70	0.00	0.00
818999963	MONEY MARKET			02/15/2012	252,205.65	252,205.65	252,205.65	252,205.65	0.00	0.00
818999963	MONEY MARKET			02/16/2012	459.54	459.54	459.54	459.54	0.00	0.00
818999963	MONEY MARKET			02/17/2012	248.66	248.66	248.66	248.66	0.00	0.00
818999963	MONEY MARKET			02/21/2012	469.72	469.72	469.72	469.72	0.00	0.00
818999963	MONEY MARKET			02/22/2012	1,366.50	1,366.50	1,366.50	1,366.50	0.00	0.00
818999963	MONEY MARKET			02/23/2012	270.29	270.29	270.29	270.29	0.00	0.00
818999963	MONEY MARKET			02/24/2012	265.03	265.03	265.03	265.03	0.00	0.00
818999963	MONEY MARKET			02/28/2012	1,345.09	1,345.09	1,345.09	1,345.09	0.00	0.00
818999963	MONEY MARKET			02/27/2012	348.13	348.13	348.13	348.13	0.00	0.00
818999963	MONEY MARKET			02/29/2012	801.15	801.15	801.15	801.15	0.00	0.00
818999963	MONEY MARKET			03/01/2012	470.81	470.81	470.81	470.81	0.00	0.00
818999963	MONEY MARKET			03/02/2012	471.57	471.57	471.57	471.57	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/05/2012	417.36	417.36	417.36	417.36	0.00	0.00
818999963	MONEY MARKET			03/06/2012	1,340.76	1,340.76	1,340.76	1,340.76	0.00	0.00
818999963	MONEY MARKET			03/07/2012	755.35	755.35	755.35	755.35	0.00	0.00
818999963	MONEY MARKET			03/08/2012	429.21	429.21	429.21	429.21	0.00	0.00
818999963	MONEY MARKET			03/09/2012	450.91	450.91	450.91	450.91	0.00	0.00
818999963	MONEY MARKET			03/15/2012	547.39	547.39	547.39	547.39	0.00	0.00
818999963	MONEY MARKET			03/16/2012	620.03	620.03	620.03	620.03	0.00	0.00
818999963	MONEY MARKET			03/13/2012	1,343.20	1,343.20	1,343.20	1,343.20	0.00	0.00
818999963	MONEY MARKET			03/12/2012	433.56	433.56	433.56	433.56	0.00	0.00
818999963	MONEY MARKET			03/14/2012	472.15	472.15	472.15	472.15	0.00	0.00
818999963	MONEY MARKET			03/19/2012	701.24	701.24	701.24	701.24	0.00	0.00
818999963	MONEY MARKET			03/20/2012	2,089.49	2,089.49	2,089.49	2,089.49	0.00	0.00
818999963	MONEY MARKET			03/21/2012	471.00	471.00	471.00	471.00	0.00	0.00
818999963	MONEY MARKET			03/22/2012	494.70	494.70	494.70	494.70	0.00	0.00
818999963	MONEY MARKET			03/23/2012	509.40	509.40	509.40	509.40	0.00	0.00
818999963	MONEY MARKET			03/27/2012	1,564.43	1,564.43	1,564.43	1,564.43	0.00	0.00
818999963	MONEY MARKET			03/26/2012	588.36	588.36	588.36	588.36	0.00	0.00
818999963	MONEY MARKET			03/28/2012	540.90	540.90	540.90	540.90	0.00	0.00
818999963	MONEY MARKET			03/29/2012	573.19	573.19	573.19	573.19	0.00	0.00
818999963	MONEY MARKET			03/30/2012	657.82	657.82	657.82	657.82	0.00	0.00
818999963	MONEY MARKET			04/05/2012	190,523.47	190,523.47	190,523.47	190,523.47	0.00	0.00
818999963	MONEY MARKET			04/02/2012	1,725.74	1,725.74	1,725.74	1,725.74	0.00	0.00

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818999963	MONEY MARKET			04/03/2012	4,251.70	4,251.70	4,251.70	4,251.70	0.00	0.00
818999963	MONEY MARKET			04/04/2012	937.46	937.46	937.46	937.46	0.00	0.00
818999963	MONEY MARKET			04/05/2012	937.53	937.53	937.53	937.53	0.00	0.00
818999963	MONEY MARKET			04/11/2012	870.15	870.15	870.15	870.15	0.00	0.00
818999963	MONEY MARKET			04/12/2012	910.11	910.11	910.11	910.11	0.00	0.00
818999963	MONEY MARKET			04/13/2012	1,212.31	1,212.31	1,212.31	1,212.31	0.00	0.00
818999963	MONEY MARKET			04/10/2012	3,595.37	3,595.37	3,595.37	3,595.37	0.00	0.00
818999963	MONEY MARKET			04/09/2012	870.37	870.37	870.37	870.37	0.00	0.00
818999963	MONEY MARKET			04/16/2012	1,198.68	1,198.68	1,198.68	1,198.68	0.00	0.00
818999963	MONEY MARKET			04/17/2012	3,510.72	3,510.72	3,510.72	3,510.72	0.00	0.00
818999963	MONEY MARKET			04/18/2012	1,113.93	1,113.93	1,113.93	1,113.93	0.00	0.00
818999963	MONEY MARKET			04/19/2012	1,116.85	1,116.85	1,116.85	1,116.85	0.00	0.00
818999963	MONEY MARKET			04/20/2012	48,371.98	48,371.98	48,371.98	48,371.98	0.00	0.00
818999963	MONEY MARKET			04/20/2012	1,107.22	1,107.22	1,107.22	1,107.22	0.00	0.00
818999963	MONEY MARKET			04/23/2012	1,079.61	1,079.61	1,079.61	1,079.61	0.00	0.00
818999963	MONEY MARKET			04/24/2012	3,201.08	3,201.08	3,201.08	3,201.08	0.00	0.00
818999963	MONEY MARKET			04/25/2012	1,061.24	1,061.24	1,061.24	1,061.24	0.00	0.00
818999963	MONEY MARKET			04/26/2012	1,136.18	1,136.18	1,136.18	1,136.18	0.00	0.00
818999963	MONEY MARKET			04/27/2012	813.16	813.16	813.16	813.16	0.00	0.00
818999963	MONEY MARKET			05/04/2012	977.25	977.25	977.25	977.25	0.00	0.00
818999963	MONEY MARKET			04/30/2012	1,019.60	1,019.60	1,019.60	1,019.60	0.00	0.00
818999963	MONEY MARKET			05/01/2012	2,811.15	2,811.15	2,811.15	2,811.15	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/02/2012	905.12	905.12	905.12	905.12	0.00	0.00
818999963	MONEY MARKET			05/03/2012	1,044.22	1,044.22	1,044.22	1,044.22	0.00	0.00
818999963	MONEY MARKET			05/09/2012	1,059.61	1,059.61	1,059.61	1,059.61	0.00	0.00
818999963	MONEY MARKET			05/10/2012	838.90	838.90	838.90	838.90	0.00	0.00
818999963	MONEY MARKET			05/11/2012	793.67	793.67	793.67	793.67	0.00	0.00
818999963	MONEY MARKET			05/07/2012	904.51	904.51	904.51	904.51	0.00	0.00
818999963	MONEY MARKET			05/08/2012	2,870.91	2,870.91	2,870.91	2,870.91	0.00	0.00
818999963	MONEY MARKET			05/14/2012	845.18	845.18	845.18	845.18	0.00	0.00
818999963	MONEY MARKET			05/15/2012	2,622.68	2,622.68	2,622.68	2,622.68	0.00	0.00
818999963	MONEY MARKET			05/16/2012	890.75	890.75	890.75	890.75	0.00	0.00
818999963	MONEY MARKET			05/18/2012	908.30	908.30	908.30	908.30	0.00	0.00
818999963	MONEY MARKET			05/17/2012	937.38	937.38	937.38	937.38	0.00	0.00
818999963	MONEY MARKET			05/21/2012	893.47	893.47	893.47	893.47	0.00	0.00
818999963	MONEY MARKET			05/22/2012	2,575.74	2,575.74	2,575.74	2,575.74	0.00	0.00
818999963	MONEY MARKET			05/23/2012	749.76	749.76	749.76	749.76	0.00	0.00
818999963	MONEY MARKET			05/24/2012	779.35	779.35	779.35	779.35	0.00	0.00
818999963	MONEY MARKET			05/24/2012	261,253.56	261,253.56	261,253.56	261,253.56	0.00	0.00
818999963	MONEY MARKET			05/25/2012	844.10	844.10	844.10	844.10	0.00	0.00
818999963	MONEY MARKET			05/25/2012	154,846.15	154,846.15	154,846.15	154,846.15	0.00	0.00
818999963	MONEY MARKET			05/31/2012	867.37	867.37	867.37	867.37	0.00	0.00
818999963	MONEY MARKET			05/29/2012	954.90	954.90	954.90	954.90	0.00	0.00
818999963	MONEY MARKET			06/01/2012	964.51	964.51	964.51	964.51	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/30/2012	3,777.84	3,777.84	3,777.84	3,777.84	0.00	0.00
818999963	MONEY MARKET			06/04/2012	959.08	959.08	959.08	959.08	0.00	0.00
818999963	MONEY MARKET			06/05/2012	2,642.69	2,642.69	2,642.69	2,642.69	0.00	0.00
818999963	MONEY MARKET			06/06/2012	965.96	965.96	965.96	965.96	0.00	0.00
818999963	MONEY MARKET			06/07/2012	951.67	951.67	951.67	951.67	0.00	0.00
818999963	MONEY MARKET			06/08/2012	975.24	975.24	975.24	975.24	0.00	0.00
818999963	MONEY MARKET			06/15/2012	857.14	857.14	857.14	857.14	0.00	0.00
818999963	MONEY MARKET			06/11/2012	767.00	767.00	767.00	767.00	0.00	0.00
818999963	MONEY MARKET			06/12/2012	2,322.38	2,322.38	2,322.38	2,322.38	0.00	0.00
818999963	MONEY MARKET			06/14/2012	797.45	797.45	797.45	797.45	0.00	0.00
818999963	MONEY MARKET			06/13/2012	799.25	799.25	799.25	799.25	0.00	0.00
818999963	MONEY MARKET			06/18/2012	841.12	841.12	841.12	841.12	0.00	0.00
818999963	MONEY MARKET			06/19/2012	2,513.41	2,513.41	2,513.41	2,513.41	0.00	0.00
818999963	MONEY MARKET			06/20/2012	836.07	836.07	836.07	836.07	0.00	0.00
818999963	MONEY MARKET			06/21/2012	571.80	571.80	571.80	571.80	0.00	0.00
818999963	MONEY MARKET			06/22/2012	943.02	943.02	943.02	943.02	0.00	0.00
818999963	MONEY MARKET			06/29/2012	1,312.57	1,312.57	1,312.57	1,312.57	0.00	0.00
818999963	MONEY MARKET			06/28/2012	1,475.69	1,475.69	1,475.69	1,475.69	0.00	0.00
818999963	MONEY MARKET			06/25/2012	1,137.11	1,137.11	1,137.11	1,137.11	0.00	0.00
818999963	MONEY MARKET			06/26/2012	3,298.35	3,298.35	3,298.35	3,298.35	0.00	0.00
818999963	MONEY MARKET			06/27/2012	1,012.27	1,012.27	1,012.27	1,012.27	0.00	0.00
818999963	MONEY MARKET			07/03/2012	3,811.10	3,811.10	3,811.10	3,811.10	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/05/2012	889.31	889.31	889.31	889.31	0.00	0.00
818999963	MONEY MARKET			07/06/2012	1,796.47	1,796.47	1,796.47	1,796.47	0.00	0.00
818999963	MONEY MARKET			07/02/2012	1,544.67	1,544.67	1,544.67	1,544.67	0.00	0.00
818999963	MONEY MARKET			07/09/2012	888.22	888.22	888.22	888.22	0.00	0.00
818999963	MONEY MARKET			07/10/2012	2,962.09	2,962.09	2,962.09	2,962.09	0.00	0.00
818999963	MONEY MARKET			07/11/2012	735.81	735.81	735.81	735.81	0.00	0.00
818999963	MONEY MARKET			07/13/2012	782.70	782.70	782.70	782.70	0.00	0.00
818999963	MONEY MARKET			07/12/2012	749.41	749.41	749.41	749.41	0.00	0.00
818999963	MONEY MARKET			07/16/2012	883.81	883.81	883.81	883.81	0.00	0.00
818999963	MONEY MARKET			07/17/2012	2,705.36	2,705.36	2,705.36	2,705.36	0.00	0.00
818999963	MONEY MARKET			07/18/2012	890.39	890.39	890.39	890.39	0.00	0.00
818999963	MONEY MARKET			07/19/2012	883.50	883.50	883.50	883.50	0.00	0.00
818999963	MONEY MARKET			07/20/2012	743.86	743.86	743.86	743.86	0.00	0.00
818999963	MONEY MARKET			07/26/2012	977.13	977.13	977.13	977.13	0.00	0.00
818999963	MONEY MARKET			07/23/2012	696.18	696.18	696.18	696.18	0.00	0.00
818999963	MONEY MARKET			07/24/2012	2,122.13	2,122.13	2,122.13	2,122.13	0.00	0.00
818999963	MONEY MARKET			07/25/2012	808.37	808.37	808.37	808.37	0.00	0.00
818999963	MONEY MARKET			07/27/2012	970.72	970.72	970.72	970.72	0.00	0.00
818999963	MONEY MARKET			07/31/2012	3,554.54	3,554.54	3,554.54	3,554.54	0.00	0.00
818999963	MONEY MARKET			08/01/2012	1,989.98	1,989.98	1,989.98	1,989.98	0.00	0.00
818999963	MONEY MARKET			08/02/2012	351.14	351.14	351.14	351.14	0.00	0.00
818999963	MONEY MARKET			08/03/2012	416.11	416.11	416.11	416.11	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/30/2012	1,189.01	1,189.01	1,189.01	1,189.01	0.00	0.00
818999963	MONEY MARKET			08/09/2012	446.35	446.35	446.35	446.35	0.00	0.00
818999963	MONEY MARKET			08/06/2012	438.33	438.33	438.33	438.33	0.00	0.00
818999963	MONEY MARKET			08/07/2012	1,313.00	1,313.00	1,313.00	1,313.00	0.00	0.00
818999963	MONEY MARKET			08/07/2012	3,681.70	3,681.70	3,681.70	3,681.70	0.00	0.00
818999963	MONEY MARKET			08/08/2012	223,277.07	223,277.07	223,277.07	223,277.07	0.00	0.00
818999963	MONEY MARKET			08/10/2012	475.15	475.15	475.15	475.15	0.00	0.00
818999963	MONEY MARKET			08/08/2012	432.65	432.65	432.65	432.65	0.00	0.00
818999963	MONEY MARKET			08/13/2012	492.52	492.52	492.52	492.52	0.00	0.00
818999963	MONEY MARKET			08/14/2012	1,518.77	1,518.77	1,518.77	1,518.77	0.00	0.00
818999963	MONEY MARKET			08/15/2012	551.79	551.79	551.79	551.79	0.00	0.00
818999963	MONEY MARKET			08/16/2012	531.36	531.36	531.36	531.36	0.00	0.00
818999963	MONEY MARKET			08/17/2012	412.02	412.02	412.02	412.02	0.00	0.00
818999963	MONEY MARKET			08/24/2012	493.70	493.70	493.70	493.70	0.00	0.00
818999963	MONEY MARKET			08/24/2012	250,985.90	250,985.90	250,985.90	250,985.90	0.00	0.00
818999963	MONEY MARKET			08/21/2012	1,581.16	1,581.16	1,581.16	1,581.16	0.00	0.00
818999963	MONEY MARKET			08/23/2012	489.35	489.35	489.35	489.35	0.00	0.00
818999963	MONEY MARKET			08/22/2012	497.85	497.85	497.85	497.85	0.00	0.00
818999963	MONEY MARKET			08/20/2012	521.25	521.25	521.25	521.25	0.00	0.00
818999963	MONEY MARKET			08/27/2012	495.48	495.48	495.48	495.48	0.00	0.00
818999963	MONEY MARKET			08/27/2012	79,906.48	79,906.48	79,906.48	79,906.48	0.00	0.00
818999963	MONEY MARKET			08/28/2012	1,547.95	1,547.95	1,547.95	1,547.95	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/29/2012	552.34	552.34	552.34	552.34	0.00	0.00
818999963	MONEY MARKET			08/30/2012	551.02	551.02	551.02	551.02	0.00	0.00
818999963	MONEY MARKET			08/31/2012	577.29	577.29	577.29	577.29	0.00	0.00
818999963	MONEY MARKET			08/30/2012	57,536.37	57,536.37	57,536.37	57,536.37	0.00	0.00
818999963	MONEY MARKET			09/04/2012	644.20	644.20	644.20	644.20	0.00	0.00
818999963	MONEY MARKET			09/05/2012	2,282.38	2,282.38	2,282.38	2,282.38	0.00	0.00
818999963	MONEY MARKET			09/06/2012	358.08	358.08	358.08	358.08	0.00	0.00
818999963	MONEY MARKET			09/07/2012	383.71	383.71	383.71	383.71	0.00	0.00
818999963	MONEY MARKET			09/07/2012	132,429.48	132,429.48	132,429.48	132,429.48	0.00	0.00
818999963	MONEY MARKET			09/10/2012	396.19	396.19	396.19	396.19	0.00	0.00
818999963	MONEY MARKET			09/11/2012	1,189.47	1,189.47	1,189.47	1,189.47	0.00	0.00
818999963	MONEY MARKET			09/11/2012	198,145.70	198,145.70	198,145.70	198,145.70	0.00	0.00
818999963	MONEY MARKET			09/14/2012	481.59	481.59	481.59	481.59	0.00	0.00
818999963	MONEY MARKET			09/12/2012	414.02	414.02	414.02	414.02	0.00	0.00
818999963	MONEY MARKET			09/13/2012	396.78	396.78	396.78	396.78	0.00	0.00
818999963	MONEY MARKET			09/17/2012	578.10	578.10	578.10	578.10	0.00	0.00
818999963	MONEY MARKET			09/18/2012	1,734.81	1,734.81	1,734.81	1,734.81	0.00	0.00
818999963	MONEY MARKET			09/19/2012	612.04	612.04	612.04	612.04	0.00	0.00
818999963	MONEY MARKET			09/20/2012	568.19	568.19	568.19	568.19	0.00	0.00
818999963	MONEY MARKET			09/21/2012	574.94	574.94	574.94	574.94	0.00	0.00
818999963	MONEY MARKET			09/27/2012	633.87	633.87	633.87	633.87	0.00	0.00
818999963	MONEY MARKET			09/24/2012	550.07	550.07	550.07	550.07	0.00	0.00

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818999963	MONEY MARKET			09/26/2012	640.25	640.25	640.25	640.25	0.00	0.00
818999963	MONEY MARKET			09/28/2012	620.47	620.47	620.47	620.47	0.00	0.00
818999963	MONEY MARKET			09/25/2012	1,648.13	1,648.13	1,648.13	1,648.13	0.00	0.00
818999963	MONEY MARKET			10/01/2012	603.82	603.82	603.82	603.82	0.00	0.00
818999963	MONEY MARKET			10/02/2012	1,845.75	1,845.75	1,845.75	1,845.75	0.00	0.00
818999963	MONEY MARKET			10/03/2012	594.96	594.96	594.96	594.96	0.00	0.00
818999963	MONEY MARKET			10/04/2012	601.19	601.19	601.19	601.19	0.00	0.00
818999963	MONEY MARKET			10/04/2012	993.39	993.39	993.39	993.39	0.00	0.00
818999963	MONEY MARKET			10/05/2012	564.82	564.82	564.82	564.82	0.00	0.00
818999963	MONEY MARKET			10/12/2012	1,007.70	1,007.70	1,007.70	1,007.70	0.00	0.00
818999963	MONEY MARKET			10/10/2012	932.10	932.10	932.10	932.10	0.00	0.00
818999963	MONEY MARKET			10/09/2012	1,972.54	1,972.54	1,972.54	1,972.54	0.00	0.00
818999963	MONEY MARKET			10/11/2012	978.58	978.58	978.58	978.58	0.00	0.00
818999963	MONEY MARKET			10/08/2012	678.08	678.08	678.08	678.08	0.00	0.00
818999963	MONEY MARKET			10/15/2012	979.97	979.97	979.97	979.97	0.00	0.00
818999963	MONEY MARKET			10/16/2012	2,919.35	2,919.35	2,919.35	2,919.35	0.00	0.00
818999963	MONEY MARKET			10/17/2012	984.83	984.83	984.83	984.83	0.00	0.00
818999963	MONEY MARKET			10/18/2012	1,035.23	1,035.23	1,035.23	1,035.23	0.00	0.00
818999963	MONEY MARKET			10/19/2012	908.85	908.85	908.85	908.85	0.00	0.00
818999963	MONEY MARKET			10/24/2012	812.40	812.40	812.40	812.40	0.00	0.00
818999963	MONEY MARKET			10/23/2012	2,680.82	2,680.82	2,680.82	2,680.82	0.00	0.00
818999963	MONEY MARKET			10/25/2012	732.92	732.92	732.92	732.92	0.00	0.00



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818999963	MONEY MARKET			10/26/2012	907.37	907.37	907.37	907.37	0.00	0.00
818999963	MONEY MARKET			10/22/2012	890.31	890.31	890.31	890.31	0.00	0.00
818999963	MONEY MARKET			10/29/2012	1,174.54	1,174.54	1,174.54	1,174.54	0.00	0.00
818999963	MONEY MARKET			10/30/2012	3,431.26	3,431.26	3,431.26	3,431.26	0.00	0.00
818999963	MONEY MARKET			10/31/2012	1,020.36	1,020.36	1,020.36	1,020.36	0.00	0.00
818999963	MONEY MARKET			11/01/2012	1,148.78	1,148.78	1,148.78	1,148.78	0.00	0.00
818999963	MONEY MARKET			11/02/2012	1,150.40	1,150.40	1,150.40	1,150.40	0.00	0.00
818999963	MONEY MARKET			11/06/2012	3,286.08	3,286.08	3,286.08	3,286.08	0.00	0.00
818999963	MONEY MARKET			11/07/2012	1,041.33	1,041.33	1,041.33	1,041.33	0.00	0.00
818999963	MONEY MARKET			11/05/2012	1,111.18	1,111.18	1,111.18	1,111.18	0.00	0.00
818999963	MONEY MARKET			11/08/2012	1,020.01	1,020.01	1,020.01	1,020.01	0.00	0.00
818999963	MONEY MARKET			11/09/2012	1,002.40	1,002.40	1,002.40	1,002.40	0.00	0.00
818999963	MONEY MARKET			11/12/2012	1,019.31	1,019.31	1,019.31	1,019.31	0.00	0.00
818999963	MONEY MARKET			11/13/2012	3,052.32	3,052.32	3,052.32	3,052.32	0.00	0.00
818999963	MONEY MARKET			11/14/2012	1,031.55	1,031.55	1,031.55	1,031.55	0.00	0.00
818999963	MONEY MARKET			11/15/2012	1,020.44	1,020.44	1,020.44	1,020.44	0.00	0.00
818999963	MONEY MARKET			11/16/2012	1,345.27	1,345.27	1,345.27	1,345.27	0.00	0.00
818999963	MONEY MARKET			11/21/2012	1,089.12	1,089.12	1,089.12	1,089.12	0.00	0.00
818999963	MONEY MARKET			11/20/2012	3,226.65	3,226.65	3,226.65	3,226.65	0.00	0.00
818999963	MONEY MARKET			11/23/2012	1,077.09	1,077.09	1,077.09	1,077.09	0.00	0.00
818999963	MONEY MARKET			11/19/2012	1,077.20	1,077.20	1,077.20	1,077.20	0.00	0.00
818999963	MONEY MARKET			11/26/2012	2,166.11	2,166.11	2,166.11	2,166.11	0.00	0.00



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818999963	MONEY MARKET			11/27/2012	3,349.37	3,349.37	3,349.37	3,349.37	0.00	0.00
818999963	MONEY MARKET			11/27/2012	92,882.89	92,882.89	92,882.89	92,882.89	0.00	0.00
818999963	MONEY MARKET			11/28/2012	1,175.89	1,175.89	1,175.89	1,175.89	0.00	0.00
818999963	MONEY MARKET			11/29/2012	1,147.09	1,147.09	1,147.09	1,147.09	0.00	0.00
818999963	MONEY MARKET			11/29/2012	38,267.16	38,267.16	38,267.16	38,267.16	0.00	0.00
818999963	MONEY MARKET			11/30/2012	1,139.64	1,139.64	1,139.64	1,139.64	0.00	0.00
818999963	MONEY MARKET			12/06/2012	924.56	924.56	924.56	924.56	0.00	0.00
818999963	MONEY MARKET			12/07/2012	870.09	870.09	870.09	870.09	0.00	0.00
818999963	MONEY MARKET			12/04/2012	2,594.79	2,594.79	2,594.79	2,594.79	0.00	0.00
818999963	MONEY MARKET			12/03/2012	917.93	917.93	917.93	917.93	0.00	0.00
818999963	MONEY MARKET			12/05/2012	890.64	890.64	890.64	890.64	0.00	0.00
818999963	MONEY MARKET			12/10/2012	874.41	874.41	874.41	874.41	0.00	0.00
818999963	MONEY MARKET			12/11/2012	2,580.80	2,580.80	2,580.80	2,580.80	0.00	0.00
818999963	MONEY MARKET			12/12/2012	919.58	919.58	919.58	919.58	0.00	0.00
818999963	MONEY MARKET			12/12/2012	56,288.20	56,288.20	56,288.20	56,288.20	0.00	0.00
818999963	MONEY MARKET			12/14/2012	878.96	878.96	878.96	878.96	0.00	0.00
818999963	MONEY MARKET			12/13/2012	838.68	838.68	838.68	838.68	0.00	0.00
818999963	MONEY MARKET			12/17/2012	933.25	933.25	933.25	933.25	0.00	0.00
818999963	MONEY MARKET			12/18/2012	2,744.57	2,744.57	2,744.57	2,744.57	0.00	0.00
818999963	MONEY MARKET			12/19/2012	950.19	950.19	950.19	950.19	0.00	0.00
818999963	MONEY MARKET			12/20/2012	1,054.14	1,054.14	1,054.14	1,054.14	0.00	0.00
818999963	MONEY MARKET			12/21/2012	1,140.29	1,140.29	1,140.29	1,140.29	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/28/2012	1,276.20	1,276.20	1,276.20	1,276.20	0.00	0.00
818999963	MONEY MARKET			12/24/2012	1,226.94	1,226.94	1,226.94	1,226.94	0.00	0.00
818999963	MONEY MARKET			12/26/2012	3,684.64	3,684.64	3,684.64	3,684.64	0.00	0.00
818999963	MONEY MARKET			12/27/2012	2,445.38	2,445.38	2,445.38	2,445.38	0.00	0.00
818999963	MONEY MARKET			12/27/2012	10,697.76	10,697.76	10,697.76	10,697.76	0.00	0.00
818999963	MONEY MARKET			12/31/2012	1,282.80	1,282.80	1,282.80	1,282.80	0.00	0.00
818999963	MONEY MARKET			12/31/2012	3,574.99	3,574.99	3,574.99	3,574.99	0.00	0.00
818999963	MONEY MARKET			01/03/2013	2,006.25	2,006.25	2,006.25	2,006.25	0.00	0.00
818999963	MONEY MARKET			01/04/2013	1,115.54	1,115.54	1,115.54	1,115.54	0.00	0.00
818999963	MONEY MARKET			01/11/2013	29,264.80	29,264.80	29,264.80	29,264.80	0.00	0.00
818999963	MONEY MARKET			01/07/2013	836.30	836.30	836.30	836.30	0.00	0.00
818999963	MONEY MARKET			01/08/2013	2,502.67	2,502.67	2,502.67	2,502.67	0.00	0.00
818999963	MONEY MARKET			01/08/2013	160,072.58	160,072.58	160,072.58	160,072.58	0.00	0.00
818999963	MONEY MARKET			01/09/2013	753.21	753.21	753.21	753.21	0.00	0.00
818999963	MONEY MARKET			01/11/2013	756.04	756.04	756.04	756.04	0.00	0.00
818999963	MONEY MARKET			01/10/2013	694.88	694.88	694.88	694.88	0.00	0.00
818999963	MONEY MARKET			01/14/2013	765.65	765.65	765.65	765.65	0.00	0.00
818999963	MONEY MARKET			01/15/2013	2,385.19	2,385.19	2,385.19	2,385.19	0.00	0.00
818999963	MONEY MARKET			01/16/2013	917.71	917.71	917.71	917.71	0.00	0.00
818999963	MONEY MARKET			01/16/2013	198,877.20	198,877.20	198,877.20	198,877.20	0.00	0.00
818999963	MONEY MARKET			01/17/2013	776.64	776.64	776.64	776.64	0.00	0.00
818999963	MONEY MARKET			01/18/2013	745.52	745.52	745.52	745.52	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/25/2013	624.54	624.54	624.54	624.54	0.00	0.00
818999963	MONEY MARKET			01/24/2013	593.02	593.02	593.02	593.02	0.00	0.00
818999963	MONEY MARKET			01/22/2013	613.48	613.48	613.48	613.48	0.00	0.00
818999963	MONEY MARKET			01/23/2013	2,517.15	2,517.15	2,517.15	2,517.15	0.00	0.00
818999963	MONEY MARKET			01/29/2013	1,952.54	1,952.54	1,952.54	1,952.54	0.00	0.00
818999963	MONEY MARKET			01/30/2013	638.23	638.23	638.23	638.23	0.00	0.00
818999963	MONEY MARKET			01/31/2013	758.52	758.52	758.52	758.52	0.00	0.00
818999963	MONEY MARKET			02/01/2013	841.48	841.48	841.48	841.48	0.00	0.00
818999963	MONEY MARKET			01/28/2013	666.73	666.73	666.73	666.73	0.00	0.00
818999963	MONEY MARKET			02/08/2013	835.08	835.08	835.08	835.08	0.00	0.00
818999963	MONEY MARKET			02/04/2013	792.19	792.19	792.19	792.19	0.00	0.00
818999963	MONEY MARKET			02/05/2013	2,371.70	2,371.70	2,371.70	2,371.70	0.00	0.00
818999963	MONEY MARKET			02/07/2013	816.71	816.71	816.71	816.71	0.00	0.00
818999963	MONEY MARKET			02/06/2013	775.18	775.18	775.18	775.18	0.00	0.00
818999963	MONEY MARKET			02/11/2013	814.53	814.53	814.53	814.53	0.00	0.00
818999963	MONEY MARKET			02/12/2013	2,451.82	2,451.82	2,451.82	2,451.82	0.00	0.00
818999963	MONEY MARKET			02/13/2013	827.75	827.75	827.75	827.75	0.00	0.00
818999963	MONEY MARKET			02/14/2013	855.72	855.72	855.72	855.72	0.00	0.00
818999963	MONEY MARKET			02/15/2013	908.61	908.61	908.61	908.61	0.00	0.00
818999963	MONEY MARKET			02/21/2013	911.84	911.84	911.84	911.84	0.00	0.00
818999963	MONEY MARKET			02/19/2013	959.68	959.68	959.68	959.68	0.00	0.00
818999963	MONEY MARKET			02/20/2013	3,789.58	3,789.58	3,789.58	3,789.58	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			02/22/2013	863.40	863.40	863.40	863.40	0.00	0.00
818999963	MONEY MARKET			02/26/2013	2,518.53	2,518.53	2,518.53	2,518.53	0.00	0.00
818999963	MONEY MARKET			02/27/2013	828.64	828.64	828.64	828.64	0.00	0.00
818999963	MONEY MARKET			02/28/2013	856.13	856.13	856.13	856.13	0.00	0.00
818999963	MONEY MARKET			03/01/2013	756.53	756.53	756.53	756.53	0.00	0.00
818999963	MONEY MARKET			02/25/2013	829.29	829.29	829.29	829.29	0.00	0.00
818999963	MONEY MARKET			03/08/2013	1,245.86	1,245.86	1,245.86	1,245.86	0.00	0.00
818999963	MONEY MARKET			03/04/2013	1,284.53	1,284.53	1,284.53	1,284.53	0.00	0.00
818999963	MONEY MARKET			03/05/2013	3,584.29	3,584.29	3,584.29	3,584.29	0.00	0.00
818999963	MONEY MARKET			03/06/2013	1,179.14	1,179.14	1,179.14	1,179.14	0.00	0.00
818999963	MONEY MARKET			03/07/2013	1,216.66	1,216.66	1,216.66	1,216.66	0.00	0.00
818999963	MONEY MARKET			03/06/2013	14,068.25	14,068.25	14,068.25	14,068.25	0.00	0.00
818999963	MONEY MARKET			03/11/2013	1,191.71	1,191.71	1,191.71	1,191.71	0.00	0.00
818999963	MONEY MARKET			03/12/2013	3,550.51	3,550.51	3,550.51	3,550.51	0.00	0.00
818999963	MONEY MARKET			03/13/2013	1,167.36	1,167.36	1,167.36	1,167.36	0.00	0.00
818999963	MONEY MARKET			03/14/2013	1,192.70	1,192.70	1,192.70	1,192.70	0.00	0.00
818999963	MONEY MARKET			03/15/2013	1,139.67	1,139.67	1,139.67	1,139.67	0.00	0.00
818999963	MONEY MARKET			03/22/2013	1,217.96	1,217.96	1,217.96	1,217.96	0.00	0.00
818999963	MONEY MARKET			03/20/2013	1,348.16	1,348.16	1,348.16	1,348.16	0.00	0.00
818999963	MONEY MARKET			03/21/2013	1,187.28	1,187.28	1,187.28	1,187.28	0.00	0.00
818999963	MONEY MARKET			03/20/2013	256,575.54	256,575.54	256,575.54	256,575.54	0.00	0.00
818999963	MONEY MARKET			03/18/2013	1,230.24	1,230.24	1,230.24	1,230.24	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/19/2013	3,558.33	3,558.33	3,558.33	3,558.33	0.00	0.00
818999963	MONEY MARKET			03/25/2013	1,351.22	1,351.22	1,351.22	1,351.22	0.00	0.00
818999963	MONEY MARKET			03/26/2013	6,541.43	6,541.43	6,541.43	6,541.43	0.00	0.00
818999963	MONEY MARKET			03/27/2013	1,102.89	1,102.89	1,102.89	1,102.89	0.00	0.00
818999963	MONEY MARKET			03/28/2013	880.53	880.53	880.53	880.53	0.00	0.00
818999963	MONEY MARKET			04/05/2013	1,079.56	1,079.56	1,079.56	1,079.56	0.00	0.00
818999963	MONEY MARKET			04/01/2013	1,268.36	1,268.36	1,268.36	1,268.36	0.00	0.00
818999963	MONEY MARKET			04/02/2013	4,199.27	4,199.27	4,199.27	4,199.27	0.00	0.00
818999963	MONEY MARKET			04/04/2013	1,077.14	1,077.14	1,077.14	1,077.14	0.00	0.00
818999963	MONEY MARKET			04/03/2013	1,100.59	1,100.59	1,100.59	1,100.59	0.00	0.00
818999963	MONEY MARKET			04/08/2013	1,037.17	1,037.17	1,037.17	1,037.17	0.00	0.00
818999963	MONEY MARKET			04/09/2013	3,132.85	3,132.85	3,132.85	3,132.85	0.00	0.00
818999963	MONEY MARKET			04/09/2013	70,644.90	70,644.90	70,644.90	70,644.90	0.00	0.00
818999963	MONEY MARKET			04/10/2013	1,104.61	1,104.61	1,104.61	1,104.61	0.00	0.00
818999963	MONEY MARKET			04/11/2013	1,111.59	1,111.59	1,111.59	1,111.59	0.00	0.00
818999963	MONEY MARKET			04/12/2013	1,056.34	1,056.34	1,056.34	1,056.34	0.00	0.00
818999963	MONEY MARKET			04/15/2013	1,099.03	1,099.03	1,099.03	1,099.03	0.00	0.00
818999963	MONEY MARKET			04/18/2013	1,256.49	1,256.49	1,256.49	1,256.49	0.00	0.00
818999963	MONEY MARKET			04/16/2013	3,325.05	3,325.05	3,325.05	3,325.05	0.00	0.00
818999963	MONEY MARKET			04/19/2013	1,098.05	1,098.05	1,098.05	1,098.05	0.00	0.00
818999963	MONEY MARKET			04/17/2013	1,213.88	1,213.88	1,213.88	1,213.88	0.00	0.00
818999963	MONEY MARKET			04/22/2013	1,059.93	1,059.93	1,059.93	1,059.93	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/23/2013	3,356.37	3,356.37	3,356.37	3,356.37	0.00	0.00
818999963	MONEY MARKET			04/24/2013	1,216.21	1,216.21	1,216.21	1,216.21	0.00	0.00
818999963	MONEY MARKET			04/25/2013	1,094.70	1,094.70	1,094.70	1,094.70	0.00	0.00
818999963	MONEY MARKET			04/26/2013	975.51	975.51	975.51	975.51	0.00	0.00
818999963	MONEY MARKET			05/01/2013	1,061.27	1,061.27	1,061.27	1,061.27	0.00	0.00
818999963	MONEY MARKET			04/30/2013	3,384.47	3,384.47	3,384.47	3,384.47	0.00	0.00
818999963	MONEY MARKET			05/02/2013	1,046.64	1,046.64	1,046.64	1,046.64	0.00	0.00
818999963	MONEY MARKET			05/03/2013	1,212.01	1,212.01	1,212.01	1,212.01	0.00	0.00
818999963	MONEY MARKET			04/29/2013	1,092.31	1,092.31	1,092.31	1,092.31	0.00	0.00
818999963	MONEY MARKET			05/06/2013	965.70	965.70	965.70	965.70	0.00	0.00
818999963	MONEY MARKET			05/07/2013	3,158.32	3,158.32	3,158.32	3,158.32	0.00	0.00
818999963	MONEY MARKET			05/08/2013	1,277.20	1,277.20	1,277.20	1,277.20	0.00	0.00
818999963	MONEY MARKET			05/09/2013	1,129.38	1,129.38	1,129.38	1,129.38	0.00	0.00
818999963	MONEY MARKET			05/10/2013	971.93	971.93	971.93	971.93	0.00	0.00
818999963	MONEY MARKET			05/17/2013	1,116.05	1,116.05	1,116.05	1,116.05	0.00	0.00
818999963	MONEY MARKET			05/15/2013	1,172.39	1,172.39	1,172.39	1,172.39	0.00	0.00
818999963	MONEY MARKET			05/14/2013	3,358.77	3,358.77	3,358.77	3,358.77	0.00	0.00
818999963	MONEY MARKET			05/16/2013	1,122.58	1,122.58	1,122.58	1,122.58	0.00	0.00
818999963	MONEY MARKET			05/13/2013	1,125.63	1,125.63	1,125.63	1,125.63	0.00	0.00
818999963	MONEY MARKET			05/20/2013	1,177.96	1,177.96	1,177.96	1,177.96	0.00	0.00
818999963	MONEY MARKET			05/21/2013	3,490.64	3,490.64	3,490.64	3,490.64	0.00	0.00
818999963	MONEY MARKET			05/22/2013	1,157.92	1,157.92	1,157.92	1,157.92	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/23/2013	963.45	963.45	963.45	963.45	0.00	0.00
818999963	MONEY MARKET			05/24/2013	820.07	820.07	820.07	820.07	0.00	0.00
818999963	MONEY MARKET			05/30/2013	972.76	972.76	972.76	972.76	0.00	0.00
818999963	MONEY MARKET			05/29/2013	3,886.01	3,886.01	3,886.01	3,886.01	0.00	0.00
818999963	MONEY MARKET			05/31/2013	930.26	930.26	930.26	930.26	0.00	0.00
818999963	MONEY MARKET			05/28/2013	967.33	967.33	967.33	967.33	0.00	0.00
818999963	MONEY MARKET			06/03/2013	1,086.96	1,086.96	1,086.96	1,086.96	0.00	0.00
818999963	MONEY MARKET			06/04/2013	3,324.30	3,324.30	3,324.30	3,324.30	0.00	0.00
818999963	MONEY MARKET			06/05/2013	1,066.55	1,066.55	1,066.55	1,066.55	0.00	0.00
818999963	MONEY MARKET			06/06/2013	1,047.06	1,047.06	1,047.06	1,047.06	0.00	0.00
818999963	MONEY MARKET			06/07/2013	1,142.52	1,142.52	1,142.52	1,142.52	0.00	0.00
818999963	MONEY MARKET			06/10/2013	1,556.20	1,556.20	1,556.20	1,556.20	0.00	0.00
818999963	MONEY MARKET			06/11/2013	4,689.00	4,689.00	4,689.00	4,689.00	0.00	0.00
818999963	MONEY MARKET			06/14/2013	1,671.66	1,671.66	1,671.66	1,671.66	0.00	0.00
818999963	MONEY MARKET			06/12/2013	1,717.01	1,717.01	1,717.01	1,717.01	0.00	0.00
818999963	MONEY MARKET			06/13/2013	1,643.62	1,643.62	1,643.62	1,643.62	0.00	0.00
818999963	MONEY MARKET			06/17/2013	1,614.09	1,614.09	1,614.09	1,614.09	0.00	0.00
818999963	MONEY MARKET			06/18/2013	4,662.98	4,662.98	4,662.98	4,662.98	0.00	0.00
818999963	MONEY MARKET			06/19/2013	2,213.57	2,213.57	2,213.57	2,213.57	0.00	0.00
818999963	MONEY MARKET			06/20/2013	1,462.48	1,462.48	1,462.48	1,462.48	0.00	0.00
818999963	MONEY MARKET			06/21/2013	1,411.57	1,411.57	1,411.57	1,411.57	0.00	0.00
818999963	MONEY MARKET			06/27/2013	1,514.04	1,514.04	1,514.04	1,514.04	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			06/24/2013	1,437.84	1,437.84	1,437.84	1,437.84	0.00	0.00
818999963	MONEY MARKET			06/26/2013	1,552.41	1,552.41	1,552.41	1,552.41	0.00	0.00
818999963	MONEY MARKET			06/28/2013	1,500.64	1,500.64	1,500.64	1,500.64	0.00	0.00
818999963	MONEY MARKET			06/25/2013	4,327.12	4,327.12	4,327.12	4,327.12	0.00	0.00
818999963	MONEY MARKET			07/01/2013	1,549.38	1,549.38	1,549.38	1,549.38	0.00	0.00
818999963	MONEY MARKET			07/02/2013	4,375.18	4,375.18	4,375.18	4,375.18	0.00	0.00
818999963	MONEY MARKET			07/03/2013	1,178.95	1,178.95	1,178.95	1,178.95	0.00	0.00
818999963	MONEY MARKET			07/05/2013	1,263.03	1,263.03	1,263.03	1,263.03	0.00	0.00
818999963	MONEY MARKET			07/12/2013	1,201.84	1,201.84	1,201.84	1,201.84	0.00	0.00
818999963	MONEY MARKET			07/11/2013	1,196.14	1,196.14	1,196.14	1,196.14	0.00	0.00
818999963	MONEY MARKET			07/08/2013	2,414.67	2,414.67	2,414.67	2,414.67	0.00	0.00
818999963	MONEY MARKET			07/09/2013	3,592.28	3,592.28	3,592.28	3,592.28	0.00	0.00
818999963	MONEY MARKET			07/10/2013	1,337.44	1,337.44	1,337.44	1,337.44	0.00	0.00
818999963	MONEY MARKET			07/16/2013	3,510.78	3,510.78	3,510.78	3,510.78	0.00	0.00
818999963	MONEY MARKET			07/17/2013	1,169.18	1,169.18	1,169.18	1,169.18	0.00	0.00
818999963	MONEY MARKET			07/18/2013	1,267.58	1,267.58	1,267.58	1,267.58	0.00	0.00
818999963	MONEY MARKET			07/19/2013	1,252.30	1,252.30	1,252.30	1,252.30	0.00	0.00
818999963	MONEY MARKET			07/15/2013	1,248.13	1,248.13	1,248.13	1,248.13	0.00	0.00
818999963	MONEY MARKET			07/26/2013	1,166.50	1,166.50	1,166.50	1,166.50	0.00	0.00
818999963	MONEY MARKET			07/22/2013	1,166.61	1,166.61	1,166.61	1,166.61	0.00	0.00
818999963	MONEY MARKET			07/23/2013	3,501.01	3,501.01	3,501.01	3,501.01	0.00	0.00
818999963	MONEY MARKET			07/25/2013	1,123.22	1,123.22	1,123.22	1,123.22	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/24/2013	1,107.13	1,107.13	1,107.13	1,107.13	0.00	0.00
818999963	MONEY MARKET			07/29/2013	1,219.41	1,219.41	1,219.41	1,219.41	0.00	0.00
818999963	MONEY MARKET			07/30/2013	3,476.89	3,476.89	3,476.89	3,476.89	0.00	0.00
818999963	MONEY MARKET			07/31/2013	1,250.68	1,250.68	1,250.68	1,250.68	0.00	0.00
818999963	MONEY MARKET			08/01/2013	1,135.45	1,135.45	1,135.45	1,135.45	0.00	0.00
818999963	MONEY MARKET			08/02/2013	1,578.32	1,578.32	1,578.32	1,578.32	0.00	0.00
818999963	MONEY MARKET			08/08/2013	1,136.79	1,136.79	1,136.79	1,136.79	0.00	0.00
818999963	MONEY MARKET			08/05/2013	1,254.85	1,254.85	1,254.85	1,254.85	0.00	0.00
818999963	MONEY MARKET			08/06/2013	3,349.18	3,349.18	3,349.18	3,349.18	0.00	0.00
818999963	MONEY MARKET			08/09/2013	1,219.39	1,219.39	1,219.39	1,219.39	0.00	0.00
818999963	MONEY MARKET			08/07/2013	1,111.95	1,111.95	1,111.95	1,111.95	0.00	0.00
818999963	MONEY MARKET			08/12/2013	1,226.42	1,226.42	1,226.42	1,226.42	0.00	0.00
818999963	MONEY MARKET			08/13/2013	3,683.31	3,683.31	3,683.31	3,683.31	0.00	0.00
818999963	MONEY MARKET			08/14/2013	1,280.08	1,280.08	1,280.08	1,280.08	0.00	0.00
818999963	MONEY MARKET			08/15/2013	1,271.74	1,271.74	1,271.74	1,271.74	0.00	0.00
818999963	MONEY MARKET			08/15/2013	180,031.80	180,031.80	180,031.80	180,031.80	0.00	0.00
818999963	MONEY MARKET			08/16/2013	1,129.70	1,129.70	1,129.70	1,129.70	0.00	0.00
818999963	MONEY MARKET			08/21/2013	1,134.83	1,134.83	1,134.83	1,134.83	0.00	0.00
818999963	MONEY MARKET			08/19/2013	1,135.30	1,135.30	1,135.30	1,135.30	0.00	0.00
818999963	MONEY MARKET			08/20/2013	3,528.45	3,528.45	3,528.45	3,528.45	0.00	0.00
818999963	MONEY MARKET			08/22/2013	1,118.49	1,118.49	1,118.49	1,118.49	0.00	0.00
818999963	MONEY MARKET			08/23/2013	1,104.20	1,104.20	1,104.20	1,104.20	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/19/2013	142,443.88	142,443.88	142,443.88	142,443.88	0.00	0.00
818999963	MONEY MARKET			08/30/2013	23,395.69	23,395.69	23,395.69	23,395.69	0.00	0.00
818999963	MONEY MARKET			08/26/2013	1,044.40	1,044.40	1,044.40	1,044.40	0.00	0.00
818999963	MONEY MARKET			08/27/2013	3,139.21	3,139.21	3,139.21	3,139.21	0.00	0.00
818999963	MONEY MARKET			08/27/2013	158,349.55	158,349.55	158,349.55	158,349.55	0.00	0.00
818999963	MONEY MARKET			08/28/2013	1,077.93	1,077.93	1,077.93	1,077.93	0.00	0.00
818999963	MONEY MARKET			08/29/2013	1,078.78	1,078.78	1,078.78	1,078.78	0.00	0.00
818999963	MONEY MARKET			08/30/2013	1,111.78	1,111.78	1,111.78	1,111.78	0.00	0.00
818999963	MONEY MARKET			09/05/2013	937.44	937.44	937.44	937.44	0.00	0.00
818999963	MONEY MARKET			09/06/2013	1,051.38	1,051.38	1,051.38	1,051.38	0.00	0.00
818999963	MONEY MARKET			09/03/2013	1,140.99	1,140.99	1,140.99	1,140.99	0.00	0.00
818999963	MONEY MARKET			09/04/2013	4,433.18	4,433.18	4,433.18	4,433.18	0.00	0.00
818999963	MONEY MARKET			09/13/2013	1,179.65	1,179.65	1,179.65	1,179.65	0.00	0.00
818999963	MONEY MARKET			09/09/2013	1,088.21	1,088.21	1,088.21	1,088.21	0.00	0.00
818999963	MONEY MARKET			09/09/2013	271,007.06	271,007.06	271,007.06	271,007.06	0.00	0.00
818999963	MONEY MARKET			09/10/2013	3,193.57	3,193.57	3,193.57	3,193.57	0.00	0.00
818999963	MONEY MARKET			09/11/2013	1,331.02	1,331.02	1,331.02	1,331.02	0.00	0.00
818999963	MONEY MARKET			09/12/2013	69,646.49	69,646.49	69,646.49	69,646.49	0.00	0.00
818999963	MONEY MARKET			09/12/2013	1,343.31	1,343.31	1,343.31	1,343.31	0.00	0.00
818999963	MONEY MARKET			09/16/2013	1,168.06	1,168.06	1,168.06	1,168.06	0.00	0.00
818999963	MONEY MARKET			09/17/2013	3,128.23	3,128.23	3,128.23	3,128.23	0.00	0.00
818999963	MONEY MARKET			09/18/2013	751.39	751.39	751.39	751.39	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/19/2013	833.44	833.44	833.44	833.44	0.00	0.00
818999963	MONEY MARKET			09/20/2013	817.21	817.21	817.21	817.21	0.00	0.00
818999963	MONEY MARKET			09/20/2013	199,861.10	199,861.10	199,861.10	199,861.10	0.00	0.00
818999963	MONEY MARKET			09/27/2013	924.10	924.10	924.10	924.10	0.00	0.00
818999963	MONEY MARKET			09/24/2013	2,498.02	2,498.02	2,498.02	2,498.02	0.00	0.00
818999963	MONEY MARKET			09/26/2013	909.51	909.51	909.51	909.51	0.00	0.00
818999963	MONEY MARKET			09/23/2013	831.23	831.23	831.23	831.23	0.00	0.00
818999963	MONEY MARKET			09/25/2013	808.85	808.85	808.85	808.85	0.00	0.00
818999963	MONEY MARKET			09/30/2013	806.62	806.62	806.62	806.62	0.00	0.00
818999963	MONEY MARKET			10/01/2013	2,295.96	2,295.96	2,295.96	2,295.96	0.00	0.00
818999963	MONEY MARKET			10/02/2013	748.88	748.88	748.88	748.88	0.00	0.00
818999963	MONEY MARKET			10/03/2013	819.59	819.59	819.59	819.59	0.00	0.00
818999963	MONEY MARKET			10/04/2013	911.14	911.14	911.14	911.14	0.00	0.00
818999963	MONEY MARKET			10/10/2013	890.57	890.57	890.57	890.57	0.00	0.00
818999963	MONEY MARKET			10/07/2013	902.34	902.34	902.34	902.34	0.00	0.00
818999963	MONEY MARKET			10/09/2013	771.65	771.65	771.65	771.65	0.00	0.00
818999963	MONEY MARKET			10/11/2013	624.09	624.09	624.09	624.09	0.00	0.00
818999963	MONEY MARKET			10/08/2013	2,398.58	2,398.58	2,398.58	2,398.58	0.00	0.00
818999963	MONEY MARKET			10/14/2013	762.85	762.85	762.85	762.85	0.00	0.00
818999963	MONEY MARKET			10/15/2013	2,355.22	2,355.22	2,355.22	2,355.22	0.00	0.00
818999963	MONEY MARKET			10/16/2013	786.20	786.20	786.20	786.20	0.00	0.00
818999963	MONEY MARKET			10/17/2013	822.18	822.18	822.18	822.18	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/18/2013	1,144.35	1,144.35	1,144.35	1,144.35	0.00	0.00
818999963	MONEY MARKET			10/25/2013	785.28	785.28	785.28	785.28	0.00	0.00
818999963	MONEY MARKET			10/22/2013	2,549.00	2,549.00	2,549.00	2,549.00	0.00	0.00
818999963	MONEY MARKET			10/24/2013	800.80	800.80	800.80	800.80	0.00	0.00
818999963	MONEY MARKET			10/23/2013	835.42	835.42	835.42	835.42	0.00	0.00
818999963	MONEY MARKET			10/21/2013	855.24	855.24	855.24	855.24	0.00	0.00
818999963	MONEY MARKET			10/28/2013	848.34	848.34	848.34	848.34	0.00	0.00
818999963	MONEY MARKET			10/29/2013	2,574.77	2,574.77	2,574.77	2,574.77	0.00	0.00
818999963	MONEY MARKET			10/30/2013	886.67	886.67	886.67	886.67	0.00	0.00
818999963	MONEY MARKET			10/31/2013	922.76	922.76	922.76	922.76	0.00	0.00
818999963	MONEY MARKET			11/01/2013	861.21	861.21	861.21	861.21	0.00	0.00
818999963	MONEY MARKET			11/07/2013	766.66	766.66	766.66	766.66	0.00	0.00
818999963	MONEY MARKET			11/04/2013	872.82	872.82	872.82	872.82	0.00	0.00
818999963	MONEY MARKET			11/06/2013	787.34	787.34	787.34	787.34	0.00	0.00
818999963	MONEY MARKET			11/08/2013	810.20	810.20	810.20	810.20	0.00	0.00
818999963	MONEY MARKET			11/05/2013	2,511.47	2,511.47	2,511.47	2,511.47	0.00	0.00
818999963	MONEY MARKET			11/11/2013	817.37	817.37	817.37	817.37	0.00	0.00
818999963	MONEY MARKET			11/12/2013	2,420.42	2,420.42	2,420.42	2,420.42	0.00	0.00
818999963	MONEY MARKET			11/13/2013	863.75	863.75	863.75	863.75	0.00	0.00
818999963	MONEY MARKET			11/14/2013	906.53	906.53	906.53	906.53	0.00	0.00
818999963	MONEY MARKET			11/15/2013	835.75	835.75	835.75	835.75	0.00	0.00
818999963	MONEY MARKET			11/18/2013	779.58	779.58	779.58	779.58	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/21/2013	839.04	839.04	839.04	839.04	0.00	0.00
818999963	MONEY MARKET			11/19/2013	2,340.77	2,340.77	2,340.77	2,340.77	0.00	0.00
818999963	MONEY MARKET			11/22/2013	877.83	877.83	877.83	877.83	0.00	0.00
818999963	MONEY MARKET			11/20/2013	845.91	845.91	845.91	845.91	0.00	0.00
818999963	MONEY MARKET			11/25/2013	887.21	887.21	887.21	887.21	0.00	0.00
818999963	MONEY MARKET			11/26/2013	2,548.30	2,548.30	2,548.30	2,548.30	0.00	0.00
818999963	MONEY MARKET			11/27/2013	814.95	814.95	814.95	814.95	0.00	0.00
818999963	MONEY MARKET			11/29/2013	825.74	825.74	825.74	825.74	0.00	0.00
818999963	MONEY MARKET			12/05/2013	1,103.96	1,103.96	1,103.96	1,103.96	0.00	0.00
818999963	MONEY MARKET			12/02/2013	2,277.06	2,277.06	2,277.06	2,277.06	0.00	0.00
818999963	MONEY MARKET			12/04/2013	1,094.58	1,094.58	1,094.58	1,094.58	0.00	0.00
818999963	MONEY MARKET			12/06/2013	1,078.46	1,078.46	1,078.46	1,078.46	0.00	0.00
818999963	MONEY MARKET			12/03/2013	3,809.09	3,809.09	3,809.09	3,809.09	0.00	0.00
818999963	MONEY MARKET			12/09/2013	1,248.50	1,248.50	1,248.50	1,248.50	0.00	0.00
818999963	MONEY MARKET			12/10/2013	3,209.52	3,209.52	3,209.52	3,209.52	0.00	0.00
818999963	MONEY MARKET			12/11/2013	1,109.80	1,109.80	1,109.80	1,109.80	0.00	0.00
818999963	MONEY MARKET			12/12/2013	1,108.64	1,108.64	1,108.64	1,108.64	0.00	0.00
818999963	MONEY MARKET			12/13/2013	1,092.47	1,092.47	1,092.47	1,092.47	0.00	0.00
818999963	MONEY MARKET			12/19/2013	1,027.33	1,027.33	1,027.33	1,027.33	0.00	0.00
818999963	MONEY MARKET			12/18/2013	1,058.44	1,058.44	1,058.44	1,058.44	0.00	0.00
818999963	MONEY MARKET			12/20/2013	985.42	985.42	985.42	985.42	0.00	0.00
818999963	MONEY MARKET			12/16/2013	1,146.35	1,146.35	1,146.35	1,146.35	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/17/2013	3,466.61	3,466.61	3,466.61	3,466.61	0.00	0.00
818999963	MONEY MARKET			12/23/2013	1,185.07	1,185.07	1,185.07	1,185.07	0.00	0.00
818999963	MONEY MARKET			12/24/2013	3,576.33	3,576.33	3,576.33	3,576.33	0.00	0.00
818999963	MONEY MARKET			12/26/2013	1,580.97	1,580.97	1,580.97	1,580.97	0.00	0.00
818999963	MONEY MARKET			12/27/2013	3,168.29	3,168.29	3,168.29	3,168.29	0.00	0.00
818999963	MONEY MARKET			01/03/2014	243,598.19	243,598.19	243,598.19	243,598.19	0.00	0.00
818999963	MONEY MARKET			12/30/2013	1,569.60	1,569.60	1,569.60	1,569.60	0.00	0.00
818999963	MONEY MARKET			12/31/2013	4,599.27	4,599.27	4,599.27	4,599.27	0.00	0.00
818999963	MONEY MARKET			01/03/2014	2,613.63	2,613.63	2,613.63	2,613.63	0.00	0.00
818999963	MONEY MARKET			01/02/2014	2,008.27	2,008.27	2,008.27	2,008.27	0.00	0.00
818999963	MONEY MARKET			01/06/2014	1,317.63	1,317.63	1,317.63	1,317.63	0.00	0.00
818999963	MONEY MARKET			01/07/2014	3,871.64	3,871.64	3,871.64	3,871.64	0.00	0.00
818999963	MONEY MARKET			01/08/2014	1,080.36	1,080.36	1,080.36	1,080.36	0.00	0.00
818999963	MONEY MARKET			01/09/2014	1,029.96	1,029.96	1,029.96	1,029.96	0.00	0.00
818999963	MONEY MARKET			01/10/2014	995.11	995.11	995.11	995.11	0.00	0.00
818999963	MONEY MARKET			01/13/2014	1,146.68	1,146.68	1,146.68	1,146.68	0.00	0.00
818999963	MONEY MARKET			01/14/2014	3,163.45	3,163.45	3,163.45	3,163.45	0.00	0.00
818999963	MONEY MARKET			01/15/2014	877.72	877.72	877.72	877.72	0.00	0.00
818999963	MONEY MARKET			01/16/2014	848.71	848.71	848.71	848.71	0.00	0.00
818999963	MONEY MARKET			01/17/2014	883.40	883.40	883.40	883.40	0.00	0.00
818999963	MONEY MARKET			01/21/2014	673.44	673.44	673.44	673.44	0.00	0.00
818999963	MONEY MARKET			01/22/2014	2,519.14	2,519.14	2,519.14	2,519.14	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/23/2014	518.47	518.47	518.47	518.47	0.00	0.00
818999963	MONEY MARKET			01/24/2014	467.54	467.54	467.54	467.54	0.00	0.00
818999963	MONEY MARKET			01/27/2014	484.22	484.22	484.22	484.22	0.00	0.00
818999963	MONEY MARKET			01/28/2014	1,457.04	1,457.04	1,457.04	1,457.04	0.00	0.00
818999963	MONEY MARKET			01/29/2014	484.25	484.25	484.25	484.25	0.00	0.00
818999963	MONEY MARKET			01/31/2014	407.07	407.07	407.07	407.07	0.00	0.00
818999963	MONEY MARKET			01/30/2014	459.40	459.40	459.40	459.40	0.00	0.00
818999963	MONEY MARKET			02/03/2014	397.06	397.06	397.06	397.06	0.00	0.00
818999963	MONEY MARKET			02/04/2014	1,277.57	1,277.57	1,277.57	1,277.57	0.00	0.00
818999963	MONEY MARKET			02/05/2014	434.81	434.81	434.81	434.81	0.00	0.00
818999963	MONEY MARKET			02/06/2014	441.34	441.34	441.34	441.34	0.00	0.00
818999963	MONEY MARKET			02/07/2014	484.34	484.34	484.34	484.34	0.00	0.00
818999963	MONEY MARKET			02/14/2014	352.12	352.12	352.12	352.12	0.00	0.00
818999963	MONEY MARKET			02/10/2014	484.98	484.98	484.98	484.98	0.00	0.00
818999963	MONEY MARKET			02/11/2014	1,409.18	1,409.18	1,409.18	1,409.18	0.00	0.00
818999963	MONEY MARKET			02/12/2014	432.55	432.55	432.55	432.55	0.00	0.00
818999963	MONEY MARKET			02/13/2014	500.60	500.60	500.60	500.60	0.00	0.00
818999963	MONEY MARKET			02/20/2014	596.66	596.66	596.66	596.66	0.00	0.00
818999963	MONEY MARKET			02/21/2014	570.42	570.42	570.42	570.42	0.00	0.00
818999963	MONEY MARKET			02/18/2014	526.83	526.83	526.83	526.83	0.00	0.00
818999963	MONEY MARKET			02/19/2014	2,091.22	2,091.22	2,091.22	2,091.22	0.00	0.00
818999963	MONEY MARKET			02/24/2014	620.63	620.63	620.63	620.63	0.00	0.00

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818999963	MONEY MARKET			02/25/2014	1,812.00	1,812.00	1,812.00	1,812.00	0.00	0.00
818999963	MONEY MARKET			02/26/2014	577.18	577.18	577.18	577.18	0.00	0.00
818999963	MONEY MARKET			02/27/2014	582.87	582.87	582.87	582.87	0.00	0.00
818999963	MONEY MARKET			02/28/2014	486.62	486.62	486.62	486.62	0.00	0.00
818999963	MONEY MARKET			03/05/2014	557.49	557.49	557.49	557.49	0.00	0.00
818999963	MONEY MARKET			03/04/2014	1,572.67	1,572.67	1,572.67	1,572.67	0.00	0.00
818999963	MONEY MARKET			03/06/2014	562.29	562.29	562.29	562.29	0.00	0.00
818999963	MONEY MARKET			03/06/2014	229,380.02	229,380.02	229,380.02	229,380.02	0.00	0.00
818999963	MONEY MARKET			03/03/2014	718.73	718.73	718.73	718.73	0.00	0.00
818999963	MONEY MARKET			03/07/2014	488.21	488.21	488.21	488.21	0.00	0.00
818999963	MONEY MARKET			03/14/2014	343.42	343.42	343.42	343.42	0.00	0.00
818999963	MONEY MARKET			03/10/2014	547.22	547.22	547.22	547.22	0.00	0.00
818999963	MONEY MARKET			03/11/2014	1,234.99	1,234.99	1,234.99	1,234.99	0.00	0.00
818999963	MONEY MARKET			03/12/2014	140.14	140.14	140.14	140.14	0.00	0.00
818999963	MONEY MARKET			03/13/2014	353.01	353.01	353.01	353.01	0.00	0.00
818999963	MONEY MARKET			03/17/2014	345.05	345.05	345.05	345.05	0.00	0.00
818999963	MONEY MARKET			03/17/2014	176,659.71	176,659.71	176,659.71	176,659.71	0.00	0.00
818999963	MONEY MARKET			03/18/2014	1,057.39	1,057.39	1,057.39	1,057.39	0.00	0.00
818999963	MONEY MARKET			03/19/2014	396.13	396.13	396.13	396.13	0.00	0.00
818999963	MONEY MARKET			03/20/2014	453.99	453.99	453.99	453.99	0.00	0.00
818999963	MONEY MARKET			03/21/2014	432.38	432.38	432.38	432.38	0.00	0.00
818999963	MONEY MARKET			03/21/2014	52,384.54	52,384.54	52,384.54	52,384.54	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/27/2014	763.56	763.56	763.56	763.56	0.00	0.00
818999963	MONEY MARKET			03/24/2014	447.03	447.03	447.03	447.03	0.00	0.00
818999963	MONEY MARKET			03/26/2014	607.70	607.70	607.70	607.70	0.00	0.00
818999963	MONEY MARKET			03/28/2014	584.40	584.40	584.40	584.40	0.00	0.00
818999963	MONEY MARKET			03/28/2014	264,615.05	264,615.05	264,615.05	264,615.05	0.00	0.00
818999963	MONEY MARKET			03/25/2014	1,506.39	1,506.39	1,506.39	1,506.39	0.00	0.00
818999963	MONEY MARKET			03/31/2014	577.35	577.35	577.35	577.35	0.00	0.00
818999963	MONEY MARKET			03/31/2014	26,484.17	26,484.17	26,484.17	26,484.17	0.00	0.00
818999963	MONEY MARKET			04/01/2014	1,777.58	1,777.58	1,777.58	1,777.58	0.00	0.00
818999963	MONEY MARKET			04/02/2014	830.79	830.79	830.79	830.79	0.00	0.00
818999963	MONEY MARKET			04/03/2014	798.62	798.62	798.62	798.62	0.00	0.00
818999963	MONEY MARKET			04/04/2014	1,217.03	1,217.03	1,217.03	1,217.03	0.00	0.00
818999963	MONEY MARKET			04/09/2014	933.91	933.91	933.91	933.91	0.00	0.00
818999963	MONEY MARKET			04/10/2014	925.55	925.55	925.55	925.55	0.00	0.00
818999963	MONEY MARKET			04/11/2014	933.62	933.62	933.62	933.62	0.00	0.00
818999963	MONEY MARKET			04/08/2014	2,920.52	2,920.52	2,920.52	2,920.52	0.00	0.00
818999963	MONEY MARKET			04/07/2014	974.89	974.89	974.89	974.89	0.00	0.00
818999963	MONEY MARKET			04/08/2014	517,677.47	517,677.47	517,677.47	517,677.47	0.00	0.00
818999963	MONEY MARKET			04/17/2014	280,904.47	280,904.47	280,904.47	280,904.47	0.00	0.00
818999963	MONEY MARKET			04/14/2014	949.70	949.70	949.70	949.70	0.00	0.00
818999963	MONEY MARKET			04/14/2014	388,000.53	388,000.53	388,000.53	388,000.53	0.00	0.00
818999963	MONEY MARKET			04/15/2014	2,873.17	2,873.17	2,873.17	2,873.17	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/17/2014	921.33	921.33	921.33	921.33	0.00	0.00
818999963	MONEY MARKET			04/16/2014	919.38	919.38	919.38	919.38	0.00	0.00
818999963	MONEY MARKET			04/21/2014	925.19	925.19	925.19	925.19	0.00	0.00
818999963	MONEY MARKET			04/22/2014	3,686.08	3,686.08	3,686.08	3,686.08	0.00	0.00
818999963	MONEY MARKET			04/23/2014	846.51	846.51	846.51	846.51	0.00	0.00
818999963	MONEY MARKET			04/24/2014	898.67	898.67	898.67	898.67	0.00	0.00
818999963	MONEY MARKET			04/25/2014	894.47	894.47	894.47	894.47	0.00	0.00
818999963	MONEY MARKET			05/01/2014	780.46	780.46	780.46	780.46	0.00	0.00
818999963	MONEY MARKET			04/30/2014	1,021.58	1,021.58	1,021.58	1,021.58	0.00	0.00
818999963	MONEY MARKET			05/02/2014	1,160.47	1,160.47	1,160.47	1,160.47	0.00	0.00
818999963	MONEY MARKET			04/28/2014	934.54	934.54	934.54	934.54	0.00	0.00
818999963	MONEY MARKET			04/28/2014	752,939.28	752,939.28	752,939.28	752,939.28	0.00	0.00
818999963	MONEY MARKET			04/29/2014	2,814.36	2,814.36	2,814.36	2,814.36	0.00	0.00
818999963	MONEY MARKET			05/05/2014	935.11	935.11	935.11	935.11	0.00	0.00
818999963	MONEY MARKET			05/06/2014	2,810.55	2,810.55	2,810.55	2,810.55	0.00	0.00
818999963	MONEY MARKET			05/06/2014	312,917.76	312,917.76	312,917.76	312,917.76	0.00	0.00
818999963	MONEY MARKET			05/07/2014	944.93	944.93	944.93	944.93	0.00	0.00
818999963	MONEY MARKET			05/07/2014	588,244.42	588,244.42	588,244.42	588,244.42	0.00	0.00
818999963	MONEY MARKET			05/08/2014	935.52	935.52	935.52	935.52	0.00	0.00
818999963	MONEY MARKET			05/09/2014	963.55	963.55	963.55	963.55	0.00	0.00
818999963	MONEY MARKET			05/13/2014	3,463.32	3,463.32	3,463.32	3,463.32	0.00	0.00
818999963	MONEY MARKET			05/12/2014	1,126.26	1,126.26	1,126.26	1,126.26	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/14/2014	1,001.58	1,001.58	1,001.58	1,001.58	0.00	0.00
818999963	MONEY MARKET			05/14/2014	591,799.69	591,799.69	591,799.69	591,799.69	0.00	0.00
818999963	MONEY MARKET			05/15/2014	1,122.13	1,122.13	1,122.13	1,122.13	0.00	0.00
818999963	MONEY MARKET			05/16/2014	1,144.47	1,144.47	1,144.47	1,144.47	0.00	0.00
818999963	MONEY MARKET			05/16/2014	153,949.87	153,949.87	153,949.87	153,949.87	0.00	0.00
818999963	MONEY MARKET			05/23/2014	1,023.14	1,023.14	1,023.14	1,023.14	0.00	0.00
818999963	MONEY MARKET			05/22/2014	1,128.20	1,128.20	1,128.20	1,128.20	0.00	0.00
818999963	MONEY MARKET			05/19/2014	1,213.39	1,213.39	1,213.39	1,213.39	0.00	0.00
818999963	MONEY MARKET			05/20/2014	3,390.93	3,390.93	3,390.93	3,390.93	0.00	0.00
818999963	MONEY MARKET			05/21/2014	1,120.99	1,120.99	1,120.99	1,120.99	0.00	0.00
818999963	MONEY MARKET			05/28/2014	4,185.48	4,185.48	4,185.48	4,185.48	0.00	0.00
818999963	MONEY MARKET			05/29/2014	1,151.28	1,151.28	1,151.28	1,151.28	0.00	0.00
818999963	MONEY MARKET			05/30/2014	1,109.95	1,109.95	1,109.95	1,109.95	0.00	0.00
818999963	MONEY MARKET			05/30/2014	39,898.56	39,898.56	39,898.56	39,898.56	0.00	0.00
818999963	MONEY MARKET			05/27/2014	1,035.50	1,035.50	1,035.50	1,035.50	0.00	0.00
818999963	MONEY MARKET			06/06/2014	1,253.29	1,253.29	1,253.29	1,253.29	0.00	0.00
818999963	MONEY MARKET			06/02/2014	1,124.73	1,124.73	1,124.73	1,124.73	0.00	0.00
818999963	MONEY MARKET			06/03/2014	3,674.26	3,674.26	3,674.26	3,674.26	0.00	0.00
818999963	MONEY MARKET			06/05/2014	1,394.88	1,394.88	1,394.88	1,394.88	0.00	0.00
818999963	MONEY MARKET			06/04/2014	1,285.77	1,285.77	1,285.77	1,285.77	0.00	0.00
818999963	MONEY MARKET			06/09/2014	1,222.04	1,222.04	1,222.04	1,222.04	0.00	0.00
818999963	MONEY MARKET			06/09/2014	179,072.44	179,072.44	179,072.44	179,072.44	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			06/10/2014	3,665.03	3,665.03	3,665.03	3,665.03	0.00	0.00
818999963	MONEY MARKET			06/10/2014	518,699.15	518,699.15	518,699.15	518,699.15	0.00	0.00
818999963	MONEY MARKET			06/11/2014	1,212.01	1,212.01	1,212.01	1,212.01	0.00	0.00
818999963	MONEY MARKET			06/11/2014	33,126.25	33,126.25	33,126.25	33,126.25	0.00	0.00
818999963	MONEY MARKET			06/12/2014	1,201.60	1,201.60	1,201.60	1,201.60	0.00	0.00
818999963	MONEY MARKET			06/13/2014	1,103.75	1,103.75	1,103.75	1,103.75	0.00	0.00
818999963	MONEY MARKET			06/16/2014	1,109.95	1,109.95	1,109.95	1,109.95	0.00	0.00
818999963	MONEY MARKET			06/17/2014	3,356.91	3,356.91	3,356.91	3,356.91	0.00	0.00
818999963	MONEY MARKET			06/17/2014	482,105.85	482,105.85	482,105.85	482,105.85	0.00	0.00
818999963	MONEY MARKET			06/18/2014	1,091.42	1,091.42	1,091.42	1,091.42	0.00	0.00
818999963	MONEY MARKET			06/19/2014	1,008.37	1,008.37	1,008.37	1,008.37	0.00	0.00
818999963	MONEY MARKET			06/20/2014	1,065.71	1,065.71	1,065.71	1,065.71	0.00	0.00
818999963	MONEY MARKET			06/27/2014	956.92	956.92	956.92	956.92	0.00	0.00
818999963	MONEY MARKET			06/23/2014	1,080.69	1,080.69	1,080.69	1,080.69	0.00	0.00
818999963	MONEY MARKET			06/24/2014	3,218.71	3,218.71	3,218.71	3,218.71	0.00	0.00
818999963	MONEY MARKET			06/24/2014	197,036.90	197,036.90	197,036.90	197,036.90	0.00	0.00
818999963	MONEY MARKET			06/26/2014	1,036.25	1,036.25	1,036.25	1,036.25	0.00	0.00
818999963	MONEY MARKET			06/25/2014	1,162.41	1,162.41	1,162.41	1,162.41	0.00	0.00
818999963	MONEY MARKET			06/30/2014	848.34	848.34	848.34	848.34	0.00	0.00
818999963	MONEY MARKET			07/01/2014	2,460.20	2,460.20	2,460.20	2,460.20	0.00	0.00
818999963	MONEY MARKET			07/02/2014	857.07	857.07	857.07	857.07	0.00	0.00
818999963	MONEY MARKET			07/03/2014	843.85	843.85	843.85	843.85	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/11/2014	836.65	836.65	836.65	836.65	0.00	0.00
818999963	MONEY MARKET			07/10/2014	900.25	900.25	900.25	900.25	0.00	0.00
818999963	MONEY MARKET			07/09/2014	901.06	901.06	901.06	901.06	0.00	0.00
818999963	MONEY MARKET			07/10/2014	170,008.55	170,008.55	170,008.55	170,008.55	0.00	0.00
818999963	MONEY MARKET			07/07/2014	1,022.88	1,022.88	1,022.88	1,022.88	0.00	0.00
818999963	MONEY MARKET			07/07/2014	846,339.74	846,339.74	846,339.74	846,339.74	0.00	0.00
818999963	MONEY MARKET			07/08/2014	3,615.54	3,615.54	3,615.54	3,615.54	0.00	0.00
818999963	MONEY MARKET			07/08/2014	366,214.74	366,214.74	366,214.74	366,214.74	0.00	0.00
818999963	MONEY MARKET			07/14/2014	855.02	855.02	855.02	855.02	0.00	0.00
818999963	MONEY MARKET			07/15/2014	2,538.94	2,538.94	2,538.94	2,538.94	0.00	0.00
818999963	MONEY MARKET			07/16/2014	824.65	824.65	824.65	824.65	0.00	0.00
818999963	MONEY MARKET			07/17/2014	859.46	859.46	859.46	859.46	0.00	0.00
818999963	MONEY MARKET			07/18/2014	927.88	927.88	927.88	927.88	0.00	0.00
818999963	MONEY MARKET			07/22/2014	2,685.15	2,685.15	2,685.15	2,685.15	0.00	0.00
818999963	MONEY MARKET			07/21/2014	773,772.45	773,772.45	773,772.45	773,772.45	0.00	0.00
818999963	MONEY MARKET			07/23/2014	971.50	971.50	971.50	971.50	0.00	0.00
818999963	MONEY MARKET			07/24/2014	923.98	923.98	923.98	923.98	0.00	0.00
818999963	MONEY MARKET			07/25/2014	888.60	888.60	888.60	888.60	0.00	0.00
818999963	MONEY MARKET			07/21/2014	899.73	899.73	899.73	899.73	0.00	0.00
818999963	MONEY MARKET			08/01/2014	959.76	959.76	959.76	959.76	0.00	0.00
818999963	MONEY MARKET			07/28/2014	1,032.72	1,032.72	1,032.72	1,032.72	0.00	0.00
818999963	MONEY MARKET			07/29/2014	3,081.11	3,081.11	3,081.11	3,081.11	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/30/2014	1,024.76	1,024.76	1,024.76	1,024.76	0.00	0.00
818999963	MONEY MARKET			07/31/2014	959.35	959.35	959.35	959.35	0.00	0.00
818999963	MONEY MARKET			07/31/2014	505,379.35	505,379.35	505,379.35	505,379.35	0.00	0.00
818999963	MONEY MARKET			08/04/2014	1,048.01	1,048.01	1,048.01	1,048.01	0.00	0.00
818999963	MONEY MARKET			08/05/2014	552,545.53	552,545.53	552,545.53	552,545.53	0.00	0.00
818999963	MONEY MARKET			08/06/2014	962.05	962.05	962.05	962.05	0.00	0.00
818999963	MONEY MARKET			08/07/2014	949.87	949.87	949.87	949.87	0.00	0.00
818999963	MONEY MARKET			08/08/2014	949.02	949.02	949.02	949.02	0.00	0.00
818999963	MONEY MARKET			08/05/2014	2,933.10	2,933.10	2,933.10	2,933.10	0.00	0.00
818999963	MONEY MARKET			08/14/2014	230,197.53	230,197.53	230,197.53	230,197.53	0.00	0.00
818999963	MONEY MARKET			08/11/2014	966.23	966.23	966.23	966.23	0.00	0.00
818999963	MONEY MARKET			08/12/2014	2,886.92	2,886.92	2,886.92	2,886.92	0.00	0.00
818999963	MONEY MARKET			08/14/2014	980.04	980.04	980.04	980.04	0.00	0.00
818999963	MONEY MARKET			08/15/2014	962.08	962.08	962.08	962.08	0.00	0.00
818999963	MONEY MARKET			08/13/2014	975.70	975.70	975.70	975.70	0.00	0.00
818999963	MONEY MARKET			08/18/2014	984.38	984.38	984.38	984.38	0.00	0.00
818999963	MONEY MARKET			08/19/2014	2,937.50	2,937.50	2,937.50	2,937.50	0.00	0.00
818999963	MONEY MARKET			08/20/2014	970.52	970.52	970.52	970.52	0.00	0.00
818999963	MONEY MARKET			08/21/2014	968.70	968.70	968.70	968.70	0.00	0.00
818999963	MONEY MARKET			08/21/2014	625,495.98	625,495.98	625,495.98	625,495.98	0.00	0.00
818999963	MONEY MARKET			08/22/2014	877.16	877.16	877.16	877.16	0.00	0.00
818999963	MONEY MARKET			08/29/2014	867.67	867.67	867.67	867.67	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/29/2014	760.74	760.74	760.74	760.74	0.00	0.00
818999963	MONEY MARKET			08/29/2014	449,783.25	449,783.25	449,783.25	449,783.25	0.00	0.00
818999963	MONEY MARKET			08/26/2014	2,598.42	2,598.42	2,598.42	2,598.42	0.00	0.00
818999963	MONEY MARKET			08/25/2014	492,498.24	492,498.24	492,498.24	492,498.24	0.00	0.00
818999963	MONEY MARKET			08/27/2014	878.22	878.22	878.22	878.22	0.00	0.00
818999963	MONEY MARKET			08/25/2014	876.01	876.01	876.01	876.01	0.00	0.00
818999963	MONEY MARKET			09/02/2014	768.07	768.07	768.07	768.07	0.00	0.00
818999963	MONEY MARKET			09/03/2014	3,164.92	3,164.92	3,164.92	3,164.92	0.00	0.00
818999963	MONEY MARKET			09/04/2014	1,220.62	1,220.62	1,220.62	1,220.62	0.00	0.00
818999963	MONEY MARKET			09/05/2014	913.70	913.70	913.70	913.70	0.00	0.00
818999963	MONEY MARKET			09/09/2014	2,718.90	2,718.90	2,718.90	2,718.90	0.00	0.00
818999963	MONEY MARKET			09/08/2014	929.65	929.65	929.65	929.65	0.00	0.00
818999963	MONEY MARKET			09/10/2014	907.51	907.51	907.51	907.51	0.00	0.00
818999963	MONEY MARKET			09/11/2014	892.55	892.55	892.55	892.55	0.00	0.00
818999963	MONEY MARKET			09/12/2014	929.75	929.75	929.75	929.75	0.00	0.00
818999963	MONEY MARKET			09/19/2014	835.38	835.38	835.38	835.38	0.00	0.00
818999963	MONEY MARKET			09/15/2014	868.67	868.67	868.67	868.67	0.00	0.00
818999963	MONEY MARKET			09/16/2014	2,486.20	2,486.20	2,486.20	2,486.20	0.00	0.00
818999963	MONEY MARKET			09/17/2014	872.05	872.05	872.05	872.05	0.00	0.00
818999963	MONEY MARKET			09/18/2014	881.28	881.28	881.28	881.28	0.00	0.00
818999963	MONEY MARKET			09/18/2014	366,652.54	366,652.54	366,652.54	366,652.54	0.00	0.00
818999963	MONEY MARKET			09/22/2014	802.49	802.49	802.49	802.49	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/23/2014	2,482.36	2,482.36	2,482.36	2,482.36	0.00	0.00
818999963	MONEY MARKET			09/24/2014	859.58	859.58	859.58	859.58	0.00	0.00
818999963	MONEY MARKET			09/25/2014	873.23	873.23	873.23	873.23	0.00	0.00
818999963	MONEY MARKET			09/25/2014	342,891.93	342,891.93	342,891.93	342,891.93	0.00	0.00
818999963	MONEY MARKET			09/26/2014	879.85	879.85	879.85	879.85	0.00	0.00
818999963	MONEY MARKET			10/03/2014	943.34	943.34	943.34	943.34	0.00	0.00
818999963	MONEY MARKET			09/29/2014	876.18	876.18	876.18	876.18	0.00	0.00
818999963	MONEY MARKET			09/30/2014	2,576.65	2,576.65	2,576.65	2,576.65	0.00	0.00
818999963	MONEY MARKET			10/02/2014	985.63	985.63	985.63	985.63	0.00	0.00
818999963	MONEY MARKET			10/01/2014	776.61	776.61	776.61	776.61	0.00	0.00
818999963	MONEY MARKET			10/06/2014	978.90	978.90	978.90	978.90	0.00	0.00
818999963	MONEY MARKET			10/06/2014	291,556.38	291,556.38	291,556.38	291,556.38	0.00	0.00
818999963	MONEY MARKET			10/07/2014	3,160.89	3,160.89	3,160.89	3,160.89	0.00	0.00
818999963	MONEY MARKET			10/08/2014	966.79	966.79	966.79	966.79	0.00	0.00
818999963	MONEY MARKET			10/09/2014	945.68	945.68	945.68	945.68	0.00	0.00
818999963	MONEY MARKET			10/10/2014	1,057.95	1,057.95	1,057.95	1,057.95	0.00	0.00
818999963	MONEY MARKET			10/16/2014	945.42	945.42	945.42	945.42	0.00	0.00
818999963	MONEY MARKET			10/15/2014	975.54	975.54	975.54	975.54	0.00	0.00
818999963	MONEY MARKET			10/17/2014	924.00	924.00	924.00	924.00	0.00	0.00
818999963	MONEY MARKET			10/13/2014	983.69	983.69	983.69	983.69	0.00	0.00
818999963	MONEY MARKET			10/14/2014	2,950.89	2,950.89	2,950.89	2,950.89	0.00	0.00
818999963	MONEY MARKET			10/20/2014	931.07	931.07	931.07	931.07	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/21/2014	2,774.52	2,774.52	2,774.52	2,774.52	0.00	0.00
818999963	MONEY MARKET			10/22/2014	949.52	949.52	949.52	949.52	0.00	0.00
818999963	MONEY MARKET			10/23/2014	967.22	967.22	967.22	967.22	0.00	0.00
818999963	MONEY MARKET			10/23/2014	364,393.93	364,393.93	364,393.93	364,393.93	0.00	0.00
818999963	MONEY MARKET			10/24/2014	957.83	957.83	957.83	957.83	0.00	0.00
818999963	MONEY MARKET			10/24/2014	165,404.32	165,404.32	165,404.32	165,404.32	0.00	0.00
818999963	MONEY MARKET			10/28/2014	2,844.74	2,844.74	2,844.74	2,844.74	0.00	0.00
818999963	MONEY MARKET			10/27/2014	932.92	932.92	932.92	932.92	0.00	0.00
818999963	MONEY MARKET			10/29/2014	1,108.05	1,108.05	1,108.05	1,108.05	0.00	0.00
818999963	MONEY MARKET			10/30/2014	1,056.31	1,056.31	1,056.31	1,056.31	0.00	0.00
818999963	MONEY MARKET			10/31/2014	1,040.50	1,040.50	1,040.50	1,040.50	0.00	0.00
818999963	MONEY MARKET			10/31/2014	662,979.46	662,979.46	662,979.46	662,979.46	0.00	0.00
818999963	MONEY MARKET			10/31/2014	469,568.65	469,568.65	469,568.65	469,568.65	0.00	0.00
818999963	MONEY MARKET			11/07/2014	1,124.58	1,124.58	1,124.58	1,124.58	0.00	0.00
818999963	MONEY MARKET			11/05/2014	1,169.55	1,169.55	1,169.55	1,169.55	0.00	0.00
818999963	MONEY MARKET			11/06/2014	1,014.08	1,014.08	1,014.08	1,014.08	0.00	0.00
818999963	MONEY MARKET			11/03/2014	1,149.32	1,149.32	1,149.32	1,149.32	0.00	0.00
818999963	MONEY MARKET			11/04/2014	3,281.63	3,281.63	3,281.63	3,281.63	0.00	0.00
818999963	MONEY MARKET			11/05/2014	285,271.77	285,271.77	285,271.77	285,271.77	0.00	0.00
818999963	MONEY MARKET			11/10/2014	1,016.92	1,016.92	1,016.92	1,016.92	0.00	0.00
818999963	MONEY MARKET			11/11/2014	3,056.46	3,056.46	3,056.46	3,056.46	0.00	0.00
818999963	MONEY MARKET			11/12/2014	1,012.91	1,012.91	1,012.91	1,012.91	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/13/2014	1,029.33	1,029.33	1,029.33	1,029.33	0.00	0.00
818999963	MONEY MARKET			11/13/2014	809,873.63	809,873.63	809,873.63	809,873.63	0.00	0.00
818999963	MONEY MARKET			11/14/2014	968.99	968.99	968.99	968.99	0.00	0.00
818999963	MONEY MARKET			11/18/2014	2,873.46	2,873.46	2,873.46	2,873.46	0.00	0.00
818999963	MONEY MARKET			11/17/2014	806,061.25	806,061.25	806,061.25	806,061.25	0.00	0.00
818999963	MONEY MARKET			11/19/2014	949.26	949.26	949.26	949.26	0.00	0.00
818999963	MONEY MARKET			11/20/2014	960.97	960.97	960.97	960.97	0.00	0.00
818999963	MONEY MARKET			11/20/2014	187,927.64	187,927.64	187,927.64	187,927.64	0.00	0.00
818999963	MONEY MARKET			11/21/2014	971.23	971.23	971.23	971.23	0.00	0.00
818999963	MONEY MARKET			11/17/2014	1,201.95	1,201.95	1,201.95	1,201.95	0.00	0.00
818999963	MONEY MARKET			11/27/2014	926.90	926.90	926.90	926.90	0.00	0.00
818999963	MONEY MARKET			11/24/2014	956.63	956.63	956.63	956.63	0.00	0.00
818999963	MONEY MARKET			11/25/2014	2,857.78	2,857.78	2,857.78	2,857.78	0.00	0.00
818999963	MONEY MARKET			11/26/2014	959.91	959.91	959.91	959.91	0.00	0.00
818999963	MONEY MARKET			12/03/2014	977.82	977.82	977.82	977.82	0.00	0.00
818999963	MONEY MARKET			12/04/2014	989.47	989.47	989.47	989.47	0.00	0.00
818999963	MONEY MARKET			12/05/2014	992.54	992.54	992.54	992.54	0.00	0.00
818999963	MONEY MARKET			12/02/2014	2,749.60	2,749.60	2,749.60	2,749.60	0.00	0.00
818999963	MONEY MARKET			12/01/2014	1,791.17	1,791.17	1,791.17	1,791.17	0.00	0.00
818999963	MONEY MARKET			12/08/2014	988.89	988.89	988.89	988.89	0.00	0.00
818999963	MONEY MARKET			12/08/2014	238,407.10	238,407.10	238,407.10	238,407.10	0.00	0.00
818999963	MONEY MARKET			12/09/2014	2,958.81	2,958.81	2,958.81	2,958.81	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/10/2014	935.95	935.95	935.95	935.95	0.00	0.00
818999963	MONEY MARKET			12/12/2014	878.17	878.17	878.17	878.17	0.00	0.00
818999963	MONEY MARKET			12/11/2014	879.43	879.43	879.43	879.43	0.00	0.00
818999963	MONEY MARKET			12/15/2014	851.47	851.47	851.47	851.47	0.00	0.00
818999963	MONEY MARKET			12/16/2014	2,629.51	2,629.51	2,629.51	2,629.51	0.00	0.00
818999963	MONEY MARKET			12/17/2014	956.33	956.33	956.33	956.33	0.00	0.00
818999963	MONEY MARKET			12/17/2014	120,357.78	120,357.78	120,357.78	120,357.78	0.00	0.00
818999963	MONEY MARKET			12/18/2014	985.14	985.14	985.14	985.14	0.00	0.00
818999963	MONEY MARKET			12/19/2014	654.52	654.52	654.52	654.52	0.00	0.00
818999963	MONEY MARKET			12/22/2014	906.61	906.61	906.61	906.61	0.00	0.00
818999963	MONEY MARKET			12/23/2014	2,694.35	2,694.35	2,694.35	2,694.35	0.00	0.00
818999963	MONEY MARKET			12/24/2014	797.88	797.88	797.88	797.88	0.00	0.00
818999963	MONEY MARKET			12/26/2014	778.55	778.55	778.55	778.55	0.00	0.00
818999963	MONEY MARKET			12/29/2014	1,565.94	1,565.94	1,565.94	1,565.94	0.00	0.00
818999963	MONEY MARKET			12/29/2014	315,981.64	315,981.64	315,981.64	315,981.64	0.00	0.00
818999963	MONEY MARKET			12/30/2014	2,402.78	2,402.78	2,402.78	2,402.78	0.00	0.00
818999963	MONEY MARKET			12/31/2014	744.19	744.19	744.19	744.19	0.00	0.00
818999963	MONEY MARKET			12/31/2014	239,627.37	239,627.37	239,627.37	239,627.37	0.00	0.00
818999963	MONEY MARKET			01/02/2015	822.88	822.88	822.88	822.88	0.00	0.00
818999963	MONEY MARKET			01/08/2015	699.63	699.63	699.63	699.63	0.00	0.00
818999963	MONEY MARKET			01/05/2015	1,570.17	1,570.17	1,570.17	1,570.17	0.00	0.00
818999963	MONEY MARKET			01/07/2015	677.88	677.88	677.88	677.88	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/09/2015	735.18	735.18	735.18	735.18	0.00	0.00
818999963	MONEY MARKET			01/06/2015	2,196.10	2,196.10	2,196.10	2,196.10	0.00	0.00
818999963	MONEY MARKET			01/12/2015	825.09	825.09	825.09	825.09	0.00	0.00
818999963	MONEY MARKET			01/12/2015	239,800.00	239,800.00	239,800.00	239,800.00	0.00	0.00
818999963	MONEY MARKET			01/13/2015	2,341.06	2,341.06	2,341.06	2,341.06	0.00	0.00
818999963	MONEY MARKET			01/14/2015	769.47	769.47	769.47	769.47	0.00	0.00
818999963	MONEY MARKET			01/15/2015	899.88	899.88	899.88	899.88	0.00	0.00
818999963	MONEY MARKET			01/16/2015	755.29	755.29	755.29	755.29	0.00	0.00
818999963	MONEY MARKET			01/22/2015	595.71	595.71	595.71	595.71	0.00	0.00
818999963	MONEY MARKET			01/21/2015	2,988.49	2,988.49	2,988.49	2,988.49	0.00	0.00
818999963	MONEY MARKET			01/23/2015	688.92	688.92	688.92	688.92	0.00	0.00
818999963	MONEY MARKET			01/20/2015	770.85	770.85	770.85	770.85	0.00	0.00
818999963	MONEY MARKET			01/26/2015	872.80	872.80	872.80	872.80	0.00	0.00
818999963	MONEY MARKET			01/27/2015	2,733.99	2,733.99	2,733.99	2,733.99	0.00	0.00
818999963	MONEY MARKET			01/27/2015	223,630.87	223,630.87	223,630.87	223,630.87	0.00	0.00
818999963	MONEY MARKET			01/28/2015	975.65	975.65	975.65	975.65	0.00	0.00
818999963	MONEY MARKET			01/29/2015	975.64	975.64	975.64	975.64	0.00	0.00
818999963	MONEY MARKET			01/29/2015	278,197.80	278,197.80	278,197.80	278,197.80	0.00	0.00
818999963	MONEY MARKET			01/30/2015	55,128.39	55,128.39	55,128.39	55,128.39	0.00	0.00
818999963	MONEY MARKET			01/30/2015	882.12	882.12	882.12	882.12	0.00	0.00
818999963	MONEY MARKET			02/02/2015	906.57	906.57	906.57	906.57	0.00	0.00
818999963	MONEY MARKET			02/03/2015	2,750.29	2,750.29	2,750.29	2,750.29	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			02/03/2015	298,168.79	298,168.79	298,168.79	298,168.79	0.00	0.00
818999963	MONEY MARKET			02/04/2015	989.52	989.52	989.52	989.52	0.00	0.00
818999963	MONEY MARKET			02/05/2015	1,471.19	1,471.19	1,471.19	1,471.19	0.00	0.00
818999963	MONEY MARKET			02/05/2015	833,846.88	833,846.88	833,846.88	833,846.88	0.00	0.00
818999963	MONEY MARKET			02/06/2015	1,156.64	1,156.64	1,156.64	1,156.64	0.00	0.00
818999963	MONEY MARKET			02/06/2015	242,578.30	242,578.30	242,578.30	242,578.30	0.00	0.00
818999963	MONEY MARKET			02/09/2015	1,127.46	1,127.46	1,127.46	1,127.46	0.00	0.00
818999963	MONEY MARKET			02/11/2015	1,026.29	1,026.29	1,026.29	1,026.29	0.00	0.00
818999963	MONEY MARKET			02/09/2015	89,227.17	89,227.17	89,227.17	89,227.17	0.00	0.00
818999963	MONEY MARKET			02/11/2015	558,239.98	558,239.98	558,239.98	558,239.98	0.00	0.00
818999963	MONEY MARKET			02/12/2015	1,091.67	1,091.67	1,091.67	1,091.67	0.00	0.00
818999963	MONEY MARKET			02/13/2015	1,044.46	1,044.46	1,044.46	1,044.46	0.00	0.00
818999963	MONEY MARKET			02/10/2015	3,282.58	3,282.58	3,282.58	3,282.58	0.00	0.00
818999963	MONEY MARKET			02/16/2015	1,063.16	1,063.16	1,063.16	1,063.16	0.00	0.00
818999963	MONEY MARKET			02/18/2015	4,218.98	4,218.98	4,218.98	4,218.98	0.00	0.00
818999963	MONEY MARKET			02/19/2015	1,056.36	1,056.36	1,056.36	1,056.36	0.00	0.00
818999963	MONEY MARKET			02/20/2015	992.45	992.45	992.45	992.45	0.00	0.00
818999963	MONEY MARKET			02/24/2015	2,749.95	2,749.95	2,749.95	2,749.95	0.00	0.00
818999963	MONEY MARKET			02/23/2015	967.13	967.13	967.13	967.13	0.00	0.00
818999963	MONEY MARKET			02/25/2015	1,356.41	1,356.41	1,356.41	1,356.41	0.00	0.00
818999963	MONEY MARKET			02/26/2015	835.44	835.44	835.44	835.44	0.00	0.00
818999963	MONEY MARKET			02/27/2015	836.87	836.87	836.87	836.87	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/06/2015	691.70	691.70	691.70	691.70	0.00	0.00
818999963	MONEY MARKET			03/05/2015	700.49	700.49	700.49	700.49	0.00	0.00
818999963	MONEY MARKET			03/06/2015	261,922.68	261,922.68	261,922.68	261,922.68	0.00	0.00
818999963	MONEY MARKET			03/02/2015	760.20	760.20	760.20	760.20	0.00	0.00
818999963	MONEY MARKET			03/03/2015	2,353.16	2,353.16	2,353.16	2,353.16	0.00	0.00
818999963	MONEY MARKET			03/03/2015	503,509.30	503,509.30	503,509.30	503,509.30	0.00	0.00
818999963	MONEY MARKET			03/04/2015	775.11	775.11	775.11	775.11	0.00	0.00
818999963	MONEY MARKET			03/04/2015	434,025.83	434,025.83	434,025.83	434,025.83	0.00	0.00
818999963	MONEY MARKET			03/09/2015	696.73	696.73	696.73	696.73	0.00	0.00
818999963	MONEY MARKET			03/10/2015	2,115.99	2,115.99	2,115.99	2,115.99	0.00	0.00
818999963	MONEY MARKET			03/11/2015	707.86	707.86	707.86	707.86	0.00	0.00
818999963	MONEY MARKET			03/12/2015	688.23	688.23	688.23	688.23	0.00	0.00
818999963	MONEY MARKET			03/13/2015	726.31	726.31	726.31	726.31	0.00	0.00
818999963	MONEY MARKET			03/18/2015	716,917.34	716,917.34	716,917.34	716,917.34	0.00	0.00
818999963	MONEY MARKET			03/16/2015	737.02	737.02	737.02	737.02	0.00	0.00
818999963	MONEY MARKET			03/18/2015	744.56	744.56	744.56	744.56	0.00	0.00
818999963	MONEY MARKET			03/19/2015	750.75	750.75	750.75	750.75	0.00	0.00
818999963	MONEY MARKET			03/20/2015	705.25	705.25	705.25	705.25	0.00	0.00
818999963	MONEY MARKET			03/17/2015	2,137.52	2,137.52	2,137.52	2,137.52	0.00	0.00
818999963	MONEY MARKET			03/23/2015	716.82	716.82	716.82	716.82	0.00	0.00
818999963	MONEY MARKET			03/23/2015	814,653.26	814,653.26	814,653.26	814,653.26	0.00	0.00
818999963	MONEY MARKET			03/24/2015	2,173.38	2,173.38	2,173.38	2,173.38	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/25/2015	799.99	799.99	799.99	799.99	0.00	0.00
818999963	MONEY MARKET			03/26/2015	807.57	807.57	807.57	807.57	0.00	0.00
818999963	MONEY MARKET			03/27/2015	852.28	852.28	852.28	852.28	0.00	0.00
818999963	MONEY MARKET			03/30/2015	898.39	898.39	898.39	898.39	0.00	0.00
818999963	MONEY MARKET			03/31/2015	2,653.13	2,653.13	2,653.13	2,653.13	0.00	0.00
818999963	MONEY MARKET			03/31/2015	544,608.55	544,608.55	544,608.55	544,608.55	0.00	0.00
818999963	MONEY MARKET			04/01/2015	881.41	881.41	881.41	881.41	0.00	0.00
818999963	MONEY MARKET			04/02/2015	1,442.26	1,442.26	1,442.26	1,442.26	0.00	0.00
818999963	MONEY MARKET			04/03/2015	845.13	845.13	845.13	845.13	0.00	0.00
818999963	MONEY MARKET			04/07/2015	3,432.19	3,432.19	3,432.19	3,432.19	0.00	0.00
818999963	MONEY MARKET			04/08/2015	967.48	967.48	967.48	967.48	0.00	0.00
818999963	MONEY MARKET			04/09/2015	912.14	912.14	912.14	912.14	0.00	0.00
818999963	MONEY MARKET			04/10/2015	419,962.26	419,962.26	419,962.26	419,962.26	0.00	0.00
818999963	MONEY MARKET			04/10/2015	983.84	983.84	983.84	983.84	0.00	0.00
818999963	MONEY MARKET			04/13/2015	911.04	911.04	911.04	911.04	0.00	0.00
818999963	MONEY MARKET			04/14/2015	2,724.47	2,724.47	2,724.47	2,724.47	0.00	0.00
818999963	MONEY MARKET			04/14/2015	597,083.64	597,083.64	597,083.64	597,083.64	0.00	0.00
818999963	MONEY MARKET			04/15/2015	947.37	947.37	947.37	947.37	0.00	0.00
818999963	MONEY MARKET			04/16/2015	911.31	911.31	911.31	911.31	0.00	0.00
818999963	MONEY MARKET			04/17/2015	891.01	891.01	891.01	891.01	0.00	0.00
818999963	MONEY MARKET			04/23/2015	983.15	983.15	983.15	983.15	0.00	0.00
818999963	MONEY MARKET			04/22/2015	848.55	848.55	848.55	848.55	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/24/2015	926.40	926.40	926.40	926.40	0.00	0.00
818999963	MONEY MARKET			04/20/2015	873.53	873.53	873.53	873.53	0.00	0.00
818999963	MONEY MARKET			04/20/2015	326,413.83	326,413.83	326,413.83	326,413.83	0.00	0.00
818999963	MONEY MARKET			04/21/2015	2,620.89	2,620.89	2,620.89	2,620.89	0.00	0.00
818999963	MONEY MARKET			04/27/2015	1,005.61	1,005.61	1,005.61	1,005.61	0.00	0.00
818999963	MONEY MARKET			04/27/2015	326,312.72	326,312.72	326,312.72	326,312.72	0.00	0.00
818999963	MONEY MARKET			04/28/2015	2,989.32	2,989.32	2,989.32	2,989.32	0.00	0.00
818999963	MONEY MARKET			04/29/2015	1,004.70	1,004.70	1,004.70	1,004.70	0.00	0.00
818999963	MONEY MARKET			04/30/2015	1,116.71	1,116.71	1,116.71	1,116.71	0.00	0.00
818999963	MONEY MARKET			05/01/2015	971.09	971.09	971.09	971.09	0.00	0.00
818999963	MONEY MARKET			05/05/2015	2,952.81	2,952.81	2,952.81	2,952.81	0.00	0.00
818999963	MONEY MARKET			05/04/2015	366,238.68	366,238.68	366,238.68	366,238.68	0.00	0.00
818999963	MONEY MARKET			05/06/2015	940.42	940.42	940.42	940.42	0.00	0.00
818999963	MONEY MARKET			05/07/2015	794.30	794.30	794.30	794.30	0.00	0.00
818999963	MONEY MARKET			05/08/2015	854.99	854.99	854.99	854.99	0.00	0.00
818999963	MONEY MARKET			05/08/2015	101,445.50	101,445.50	101,445.50	101,445.50	0.00	0.00
818999963	MONEY MARKET			05/04/2015	998.93	998.93	998.93	998.93	0.00	0.00
818999963	MONEY MARKET			05/15/2015	778.43	778.43	778.43	778.43	0.00	0.00
818999963	MONEY MARKET			05/11/2015	812.02	812.02	812.02	812.02	0.00	0.00
818999963	MONEY MARKET			05/12/2015	2,383.40	2,383.40	2,383.40	2,383.40	0.00	0.00
818999963	MONEY MARKET			05/13/2015	788.59	788.59	788.59	788.59	0.00	0.00
818999963	MONEY MARKET			05/14/2015	844.01	844.01	844.01	844.01	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/18/2015	798.98	798.98	798.98	798.98	0.00	0.00
818999963	MONEY MARKET			05/20/2015	842.69	842.69	842.69	842.69	0.00	0.00
818999963	MONEY MARKET			05/21/2015	877.68	877.68	877.68	877.68	0.00	0.00
818999963	MONEY MARKET			05/22/2015	932.57	932.57	932.57	932.57	0.00	0.00
818999963	MONEY MARKET			05/19/2015	2,449.73	2,449.73	2,449.73	2,449.73	0.00	0.00
818999963	MONEY MARKET			05/26/2015	809.99	809.99	809.99	809.99	0.00	0.00
818999963	MONEY MARKET			05/26/2015	487,903.00	487,903.00	487,903.00	487,903.00	0.00	0.00
818999963	MONEY MARKET			05/27/2015	3,245.18	3,245.18	3,245.18	3,245.18	0.00	0.00
818999963	MONEY MARKET			05/29/2015	862.29	862.29	862.29	862.29	0.00	0.00
818999963	MONEY MARKET			05/28/2015	879.81	879.81	879.81	879.81	0.00	0.00
818999963	MONEY MARKET			06/01/2015	841.01	841.01	841.01	841.01	0.00	0.00
818999963	MONEY MARKET			06/02/2015	2,730.60	2,730.60	2,730.60	2,730.60	0.00	0.00
818999963	MONEY MARKET			06/02/2015	716,397.14	716,397.14	716,397.14	716,397.14	0.00	0.00
818999963	MONEY MARKET			06/03/2015	881.13	881.13	881.13	881.13	0.00	0.00
818999963	MONEY MARKET			06/04/2015	901.92	901.92	901.92	901.92	0.00	0.00
818999963	MONEY MARKET			06/04/2015	309,953.30	309,953.30	309,953.30	309,953.30	0.00	0.00
818999963	MONEY MARKET			06/05/2015	907.27	907.27	907.27	907.27	0.00	0.00
818999963	MONEY MARKET			06/05/2015	175,422.50	175,422.50	175,422.50	175,422.50	0.00	0.00
818999963	MONEY MARKET			06/12/2015	1,141.91	1,141.91	1,141.91	1,141.91	0.00	0.00
818999963	MONEY MARKET			06/10/2015	1,235.60	1,235.60	1,235.60	1,235.60	0.00	0.00
818999963	MONEY MARKET			06/09/2015	3,443.38	3,443.38	3,443.38	3,443.38	0.00	0.00
818999963	MONEY MARKET			06/11/2015	1,303.00	1,303.00	1,303.00	1,303.00	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			06/08/2015	1,074.96	1,074.96	1,074.96	1,074.96	0.00	0.00
818999963	MONEY MARKET			06/15/2015	1,250.16	1,250.16	1,250.16	1,250.16	0.00	0.00
818999963	MONEY MARKET			06/16/2015	3,648.79	3,648.79	3,648.79	3,648.79	0.00	0.00
818999963	MONEY MARKET			06/17/2015	1,227.49	1,227.49	1,227.49	1,227.49	0.00	0.00
818999963	MONEY MARKET			06/18/2015	1,294.11	1,294.11	1,294.11	1,294.11	0.00	0.00
818999963	MONEY MARKET			06/19/2015	1,299.28	1,299.28	1,299.28	1,299.28	0.00	0.00
818999963	MONEY MARKET			06/24/2015	1,188.93	1,188.93	1,188.93	1,188.93	0.00	0.00
818999963	MONEY MARKET			06/23/2015	3,612.35	3,612.35	3,612.35	3,612.35	0.00	0.00
818999963	MONEY MARKET			06/25/2015	1,223.18	1,223.18	1,223.18	1,223.18	0.00	0.00
818999963	MONEY MARKET			06/26/2015	1,209.33	1,209.33	1,209.33	1,209.33	0.00	0.00
818999963	MONEY MARKET			06/22/2015	1,222.81	1,222.81	1,222.81	1,222.81	0.00	0.00
818999963	MONEY MARKET			06/29/2015	1,258.51	1,258.51	1,258.51	1,258.51	0.00	0.00
818999963	MONEY MARKET			06/30/2015	3,711.84	3,711.84	3,711.84	3,711.84	0.00	0.00
818999963	MONEY MARKET			07/01/2015	1,156.68	1,156.68	1,156.68	1,156.68	0.00	0.00
818999963	MONEY MARKET			07/02/2015	1,210.70	1,210.70	1,210.70	1,210.70	0.00	0.00
818999963	MONEY MARKET			07/03/2015	1,213.02	1,213.02	1,213.02	1,213.02	0.00	0.00
818999963	MONEY MARKET			07/08/2015	1,240.86	1,240.86	1,240.86	1,240.86	0.00	0.00
818999963	MONEY MARKET			07/08/2015	316,141.47	316,141.47	316,141.47	316,141.47	0.00	0.00
818999963	MONEY MARKET			07/07/2015	4,806.90	4,806.90	4,806.90	4,806.90	0.00	0.00
818999963	MONEY MARKET			07/09/2015	1,161.27	1,161.27	1,161.27	1,161.27	0.00	0.00
818999963	MONEY MARKET			07/10/2015	1,172.07	1,172.07	1,172.07	1,172.07	0.00	0.00
818999963	MONEY MARKET			07/11/2015	1,202.46	1,202.46	1,202.46	1,202.46	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/14/2015	3,522.56	3,522.56	3,522.56	3,522.56	0.00	0.00
818999963	MONEY MARKET			07/15/2015	1,177.90	1,177.90	1,177.90	1,177.90	0.00	0.00
818999963	MONEY MARKET			07/16/2015	1,204.21	1,204.21	1,204.21	1,204.21	0.00	0.00
818999963	MONEY MARKET			07/17/2015	1,185.87	1,185.87	1,185.87	1,185.87	0.00	0.00
818999963	MONEY MARKET			07/22/2015	1,235.56	1,235.56	1,235.56	1,235.56	0.00	0.00
818999963	MONEY MARKET			07/21/2015	3,504.75	3,504.75	3,504.75	3,504.75	0.00	0.00
818999963	MONEY MARKET			07/23/2015	1,234.77	1,234.77	1,234.77	1,234.77	0.00	0.00
818999963	MONEY MARKET			07/24/2015	1,154.54	1,154.54	1,154.54	1,154.54	0.00	0.00
818999963	MONEY MARKET			07/20/2015	1,283.40	1,283.40	1,283.40	1,283.40	0.00	0.00
818999963	MONEY MARKET			07/27/2015	976.38	976.38	976.38	976.38	0.00	0.00
818999963	MONEY MARKET			07/28/2015	2,893.36	2,893.36	2,893.36	2,893.36	0.00	0.00
818999963	MONEY MARKET			07/29/2015	941.60	941.60	941.60	941.60	0.00	0.00
818999963	MONEY MARKET			07/30/2015	937.88	937.88	937.88	937.88	0.00	0.00
818999963	MONEY MARKET			07/31/2015	1,060.08	1,060.08	1,060.08	1,060.08	0.00	0.00
818999963	MONEY MARKET			08/06/2015	1,026.19	1,026.19	1,026.19	1,026.19	0.00	0.00
818999963	MONEY MARKET			08/07/2015	1,030.92	1,030.92	1,030.92	1,030.92	0.00	0.00
818999963	MONEY MARKET			08/04/2015	418,731.63	418,731.63	418,731.63	418,731.63	0.00	0.00
818999963	MONEY MARKET			08/04/2015	2,726.03	2,726.03	2,726.03	2,726.03	0.00	0.00
818999963	MONEY MARKET			08/05/2015	1,030.01	1,030.01	1,030.01	1,030.01	0.00	0.00
818999963	MONEY MARKET			08/03/2015	849.36	849.36	849.36	849.36	0.00	0.00
818999963	MONEY MARKET			08/10/2015	994.36	994.36	994.36	994.36	0.00	0.00
818999963	MONEY MARKET			08/11/2015	3,035.14	3,035.14	3,035.14	3,035.14	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/12/2015	1,128.04	1,128.04	1,128.04	1,128.04	0.00	0.00
818999963	MONEY MARKET			08/13/2015	974.01	974.01	974.01	974.01	0.00	0.00
818999963	MONEY MARKET			08/14/2015	1,074.99	1,074.99	1,074.99	1,074.99	0.00	0.00
818999963	MONEY MARKET			08/18/2015	2,987.09	2,987.09	2,987.09	2,987.09	0.00	0.00
818999963	MONEY MARKET			08/17/2015	979.64	979.64	979.64	979.64	0.00	0.00
818999963	MONEY MARKET			08/19/2015	1,024.65	1,024.65	1,024.65	1,024.65	0.00	0.00
818999963	MONEY MARKET			08/20/2015	1,056.77	1,056.77	1,056.77	1,056.77	0.00	0.00
818999963	MONEY MARKET			08/21/2015	986.48	986.48	986.48	986.48	0.00	0.00
818999963	MONEY MARKET			08/24/2015	839.30	839.30	839.30	839.30	0.00	0.00
818999963	MONEY MARKET			08/25/2015	2,549.68	2,549.68	2,549.68	2,549.68	0.00	0.00
818999963	MONEY MARKET			08/26/2015	819.08	819.08	819.08	819.08	0.00	0.00
818999963	MONEY MARKET			08/27/2015	819.57	819.57	819.57	819.57	0.00	0.00
818999963	MONEY MARKET			08/28/2015	739.69	739.69	739.69	739.69	0.00	0.00
818999963	MONEY MARKET			09/01/2015	2,229.18	2,229.18	2,229.18	2,229.18	0.00	0.00
818999963	MONEY MARKET			09/02/2015	872.63	872.63	872.63	872.63	0.00	0.00
818999963	MONEY MARKET			09/03/2015	729.41	729.41	729.41	729.41	0.00	0.00
818999963	MONEY MARKET			09/04/2015	479.70	479.70	479.70	479.70	0.00	0.00
818999963	MONEY MARKET			08/31/2015	688.03	688.03	688.03	688.03	0.00	0.00
818999963	MONEY MARKET			09/08/2015	1,195.67	1,195.67	1,195.67	1,195.67	0.00	0.00
818999963	MONEY MARKET			09/09/2015	3,681.72	3,681.72	3,681.72	3,681.72	0.00	0.00
818999963	MONEY MARKET			09/10/2015	920.23	920.23	920.23	920.23	0.00	0.00
818999963	MONEY MARKET			09/11/2015	1,073.31	1,073.31	1,073.31	1,073.31	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/15/2015	2,866.01	2,866.01	2,866.01	2,866.01	0.00	0.00
818999963	MONEY MARKET			09/14/2015	842,269.99	842,269.99	842,269.99	842,269.99	0.00	0.00
818999963	MONEY MARKET			09/16/2015	696.21	696.21	696.21	696.21	0.00	0.00
818999963	MONEY MARKET			09/17/2015	776.43	776.43	776.43	776.43	0.00	0.00
818999963	MONEY MARKET			09/18/2015	796.58	796.58	796.58	796.58	0.00	0.00
818999963	MONEY MARKET			09/14/2015	1,074.61	1,074.61	1,074.61	1,074.61	0.00	0.00
818999963	MONEY MARKET			09/25/2015	61,517.04	61,517.04	61,517.04	61,517.04	0.00	0.00
818999963	MONEY MARKET			09/21/2015	899.53	899.53	899.53	899.53	0.00	0.00
818999963	MONEY MARKET			09/22/2015	2,409.28	2,409.28	2,409.28	2,409.28	0.00	0.00
818999963	MONEY MARKET			09/23/2015	831.11	831.11	831.11	831.11	0.00	0.00
818999963	MONEY MARKET			09/24/2015	740.22	740.22	740.22	740.22	0.00	0.00
818999963	MONEY MARKET			09/25/2015	721.65	721.65	721.65	721.65	0.00	0.00
818999963	MONEY MARKET			09/30/2015	1,285.64	1,285.64	1,285.64	1,285.64	0.00	0.00
818999963	MONEY MARKET			10/01/2015	687.34	687.34	687.34	687.34	0.00	0.00
818999963	MONEY MARKET			10/02/2015	755.64	755.64	755.64	755.64	0.00	0.00
818999963	MONEY MARKET			09/28/2015	976.78	976.78	976.78	976.78	0.00	0.00
818999963	MONEY MARKET			09/29/2015	2,947.77	2,947.77	2,947.77	2,947.77	0.00	0.00
818999963	MONEY MARKET			10/05/2015	865.55	865.55	865.55	865.55	0.00	0.00
818999963	MONEY MARKET			10/06/2015	2,595.32	2,595.32	2,595.32	2,595.32	0.00	0.00
818999963	MONEY MARKET			10/07/2015	884.61	884.61	884.61	884.61	0.00	0.00
818999963	MONEY MARKET			10/09/2015	935.15	935.15	935.15	935.15	0.00	0.00
818999963	MONEY MARKET			10/08/2015	838.96	838.96	838.96	838.96	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/12/2015	1,165.31	1,165.31	1,165.31	1,165.31	0.00	0.00
818999963	MONEY MARKET			10/13/2015	2,950.32	2,950.32	2,950.32	2,950.32	0.00	0.00
818999963	MONEY MARKET			10/14/2015	1,219.28	1,219.28	1,219.28	1,219.28	0.00	0.00
818999963	MONEY MARKET			10/15/2015	1,239.96	1,239.96	1,239.96	1,239.96	0.00	0.00
818999963	MONEY MARKET			10/16/2015	1,058.48	1,058.48	1,058.48	1,058.48	0.00	0.00
818999963	MONEY MARKET			10/19/2015	1,276.13	1,276.13	1,276.13	1,276.13	0.00	0.00
818999963	MONEY MARKET			10/20/2015	3,520.03	3,520.03	3,520.03	3,520.03	0.00	0.00
818999963	MONEY MARKET			10/21/2015	1,063.90	1,063.90	1,063.90	1,063.90	0.00	0.00
818999963	MONEY MARKET			10/22/2015	1,058.28	1,058.28	1,058.28	1,058.28	0.00	0.00
818999963	MONEY MARKET			10/23/2015	1,054.71	1,054.71	1,054.71	1,054.71	0.00	0.00
818999963	MONEY MARKET			10/27/2015	3,199.41	3,199.41	3,199.41	3,199.41	0.00	0.00
818999963	MONEY MARKET			10/28/2015	1,122.62	1,122.62	1,122.62	1,122.62	0.00	0.00
818999963	MONEY MARKET			10/29/2015	1,140.76	1,140.76	1,140.76	1,140.76	0.00	0.00
818999963	MONEY MARKET			10/30/2015	1,086.85	1,086.85	1,086.85	1,086.85	0.00	0.00
818999963	MONEY MARKET			10/26/2015	1,056.97	1,056.97	1,056.97	1,056.97	0.00	0.00
818999963	MONEY MARKET			11/02/2015	1,039.53	1,039.53	1,039.53	1,039.53	0.00	0.00
818999963	MONEY MARKET			11/03/2015	2,811.47	2,811.47	2,811.47	2,811.47	0.00	0.00
818999963	MONEY MARKET			11/04/2015	689.36	689.36	689.36	689.36	0.00	0.00
818999963	MONEY MARKET			11/05/2015	767.08	767.08	767.08	767.08	0.00	0.00
818999963	MONEY MARKET			11/06/2015	780.58	780.58	780.58	780.58	0.00	0.00
818999963	MONEY MARKET			11/10/2015	2,261.46	2,261.46	2,261.46	2,261.46	0.00	0.00
818999963	MONEY MARKET			11/09/2015	762.91	762.91	762.91	762.91	0.00	0.00



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818999963	MONEY MARKET			11/11/2015	749.69	749.69	749.69	749.69	0.00	0.00
818999963	MONEY MARKET			11/12/2015	745.25	745.25	745.25	745.25	0.00	0.00
818999963	MONEY MARKET			11/13/2015	818.11	818.11	818.11	818.11	0.00	0.00
818999963	MONEY MARKET			11/19/2015	742,713.43	742,713.43	742,713.43	742,713.43	0.00	0.00
818999963	MONEY MARKET			11/20/2015	723.23	723.23	723.23	723.23	0.00	0.00
818999963	MONEY MARKET			11/16/2015	814.34	814.34	814.34	814.34	0.00	0.00
818999963	MONEY MARKET			11/17/2015	2,379.64	2,379.64	2,379.64	2,379.64	0.00	0.00
818999963	MONEY MARKET			11/18/2015	783.03	783.03	783.03	783.03	0.00	0.00
818999963	MONEY MARKET			11/19/2015	800.88	800.88	800.88	800.88	0.00	0.00
818999963	MONEY MARKET			11/24/2015	2,225.68	2,225.68	2,225.68	2,225.68	0.00	0.00
818999963	MONEY MARKET			11/25/2015	740.62	740.62	740.62	740.62	0.00	0.00
818999963	MONEY MARKET			11/26/2015	798.89	798.89	798.89	798.89	0.00	0.00
818999963	MONEY MARKET			11/23/2015	744.09	744.09	744.09	744.09	0.00	0.00
818999963	MONEY MARKET			12/04/2015	739.26	739.26	739.26	739.26	0.00	0.00
818999963	MONEY MARKET			11/30/2015	1,553.32	1,553.32	1,553.32	1,553.32	0.00	0.00
818999963	MONEY MARKET			11/30/2015	105,520.71	105,520.71	105,520.71	105,520.71	0.00	0.00
818999963	MONEY MARKET			12/01/2015	2,338.14	2,338.14	2,338.14	2,338.14	0.00	0.00
818999963	MONEY MARKET			12/02/2015	799.43	799.43	799.43	799.43	0.00	0.00
818999963	MONEY MARKET			12/03/2015	767.22	767.22	767.22	767.22	0.00	0.00
818999963	MONEY MARKET			12/02/2015	464,114.67	464,114.67	464,114.67	464,114.67	0.00	0.00
818999963	MONEY MARKET			12/07/2015	813.30	813.30	813.30	813.30	0.00	0.00
818999963	MONEY MARKET			12/08/2015	2,330.80	2,330.80	2,330.80	2,330.80	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/09/2015	779.29	779.29	779.29	779.29	0.00	0.00
818999963	MONEY MARKET			12/10/2015	852.56	852.56	852.56	852.56	0.00	0.00
818999963	MONEY MARKET			12/11/2015	829.54	829.54	829.54	829.54	0.00	0.00
818999963	MONEY MARKET			12/18/2015	969.06	969.06	969.06	969.06	0.00	0.00
818999963	MONEY MARKET			12/17/2015	964.65	964.65	964.65	964.65	0.00	0.00
818999963	MONEY MARKET			12/14/2015	929.85	929.85	929.85	929.85	0.00	0.00
818999963	MONEY MARKET			12/15/2015	2,808.69	2,808.69	2,808.69	2,808.69	0.00	0.00
818999963	MONEY MARKET			12/16/2015	749.47	749.47	749.47	749.47	0.00	0.00
818999963	MONEY MARKET			12/22/2015	2,690.09	2,690.09	2,690.09	2,690.09	0.00	0.00
818999963	MONEY MARKET			12/23/2015	809.32	809.32	809.32	809.32	0.00	0.00
818999963	MONEY MARKET			12/24/2015	962.89	962.89	962.89	962.89	0.00	0.00
818999963	MONEY MARKET			12/24/2015	528,343.69	528,343.69	528,343.69	528,343.69	0.00	0.00
818999963	MONEY MARKET			12/21/2015	919.60	919.60	919.60	919.60	0.00	0.00
818999963	MONEY MARKET			12/28/2015	941.08	941.08	941.08	941.08	0.00	0.00
818999963	MONEY MARKET			12/29/2015	3,617.55	3,617.55	3,617.55	3,617.55	0.00	0.00
818999963	MONEY MARKET			12/31/2015	891.36	891.36	891.36	891.36	0.00	0.00
818999963	MONEY MARKET			12/30/2015	869.27	869.27	869.27	869.27	0.00	0.00
818999963	MONEY MARKET			01/05/2016	3,515.68	3,515.68	3,515.68	3,515.68	0.00	0.00
818999963	MONEY MARKET			01/04/2016	859.44	859.44	859.44	859.44	0.00	0.00
818999963	MONEY MARKET			01/06/2016	1,025.94	1,025.94	1,025.94	1,025.94	0.00	0.00
818999963	MONEY MARKET			01/06/2016	471,635.89	471,635.89	471,635.89	471,635.89	0.00	0.00
818999963	MONEY MARKET			01/07/2016	1,038.71	1,038.71	1,038.71	1,038.71	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/07/2016	341,328.47	341,328.47	341,328.47	341,328.47	0.00	0.00
818999963	MONEY MARKET			01/08/2016	1,022.52	1,022.52	1,022.52	1,022.52	0.00	0.00
818999963	MONEY MARKET			01/08/2016	4,652.62	4,652.62	4,652.62	4,652.62	0.00	0.00
818999963	MONEY MARKET			01/15/2016	900.74	900.74	900.74	900.74	0.00	0.00
818999963	MONEY MARKET			01/13/2016	945.77	945.77	945.77	945.77	0.00	0.00
818999963	MONEY MARKET			01/12/2016	2,979.82	2,979.82	2,979.82	2,979.82	0.00	0.00
818999963	MONEY MARKET			01/14/2016	890.31	890.31	890.31	890.31	0.00	0.00
818999963	MONEY MARKET			01/11/2016	989.95	989.95	989.95	989.95	0.00	0.00
818999963	MONEY MARKET			01/19/2016	913.53	913.53	913.53	913.53	0.00	0.00
818999963	MONEY MARKET			01/19/2016	131,933.11	131,933.11	131,933.11	131,933.11	0.00	0.00
818999963	MONEY MARKET			01/20/2016	4,044.88	4,044.88	4,044.88	4,044.88	0.00	0.00
818999963	MONEY MARKET			01/20/2016	477,804.39	477,804.39	477,804.39	477,804.39	0.00	0.00
818999963	MONEY MARKET			01/21/2016	1,227.64	1,227.64	1,227.64	1,227.64	0.00	0.00
818999963	MONEY MARKET			01/22/2016	1,337.38	1,337.38	1,337.38	1,337.38	0.00	0.00
818999963	MONEY MARKET			01/26/2016	4,041.08	4,041.08	4,041.08	4,041.08	0.00	0.00
818999963	MONEY MARKET			01/25/2016	1,347.02	1,347.02	1,347.02	1,347.02	0.00	0.00
818999963	MONEY MARKET			01/27/2016	1,393.52	1,393.52	1,393.52	1,393.52	0.00	0.00
818999963	MONEY MARKET			01/27/2016	679,575.17	679,575.17	679,575.17	679,575.17	0.00	0.00
818999963	MONEY MARKET			01/28/2016	1,343.70	1,343.70	1,343.70	1,343.70	0.00	0.00
818999963	MONEY MARKET			01/29/2016	1,381.14	1,381.14	1,381.14	1,381.14	0.00	0.00
818999963	MONEY MARKET			02/01/2016	1,275.78	1,275.78	1,275.78	1,275.78	0.00	0.00
818999963	MONEY MARKET			02/02/2016	4,056.43	4,056.43	4,056.43	4,056.43	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			02/03/2016	1,382.24	1,382.24	1,382.24	1,382.24	0.00	0.00
818999963	MONEY MARKET			02/03/2016	510,510.87	510,510.87	510,510.87	510,510.87	0.00	0.00
818999963	MONEY MARKET			02/04/2016	1,457.16	1,457.16	1,457.16	1,457.16	0.00	0.00
818999963	MONEY MARKET			02/05/2016	1,387.36	1,387.36	1,387.36	1,387.36	0.00	0.00
818999963	MONEY MARKET			02/08/2016	1,377.29	1,377.29	1,377.29	1,377.29	0.00	0.00
818999963	MONEY MARKET			02/09/2016	4,160.98	4,160.98	4,160.98	4,160.98	0.00	0.00
818999963	MONEY MARKET			02/09/2016	94,085.20	94,085.20	94,085.20	94,085.20	0.00	0.00
818999963	MONEY MARKET			02/10/2016	1,239.49	1,239.49	1,239.49	1,239.49	0.00	0.00
818999963	MONEY MARKET			02/11/2016	1,324.76	1,324.76	1,324.76	1,324.76	0.00	0.00
818999963	MONEY MARKET			02/12/2016	1,119.21	1,119.21	1,119.21	1,119.21	0.00	0.00
818999963	MONEY MARKET			02/18/2016	588,093.36	588,093.36	588,093.36	588,093.36	0.00	0.00
818999963	MONEY MARKET			02/16/2016	1,009.44	1,009.44	1,009.44	1,009.44	0.00	0.00
818999963	MONEY MARKET			02/17/2016	3,767.94	3,767.94	3,767.94	3,767.94	0.00	0.00
818999963	MONEY MARKET			02/18/2016	1,002.85	1,002.85	1,002.85	1,002.85	0.00	0.00
818999963	MONEY MARKET			02/19/2016	980.37	980.37	980.37	980.37	0.00	0.00
818999963	MONEY MARKET			02/17/2016	627,938.50	627,938.50	627,938.50	627,938.50	0.00	0.00
818999963	MONEY MARKET			02/22/2016	1,018.77	1,018.77	1,018.77	1,018.77	0.00	0.00
818999963	MONEY MARKET			02/23/2016	3,109.79	3,109.79	3,109.79	3,109.79	0.00	0.00
818999963	MONEY MARKET			02/24/2016	1,121.22	1,121.22	1,121.22	1,121.22	0.00	0.00
818999963	MONEY MARKET			02/25/2016	1,125.89	1,125.89	1,125.89	1,125.89	0.00	0.00
818999963	MONEY MARKET			02/26/2016	1,167.83	1,167.83	1,167.83	1,167.83	0.00	0.00
818999963	MONEY MARKET			03/04/2016	779,239.07	779,239.07	779,239.07	779,239.07	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/01/2016	3,618.43	3,618.43	3,618.43	3,618.43	0.00	0.00
818999963	MONEY MARKET			03/03/2016	1,067.53	1,067.53	1,067.53	1,067.53	0.00	0.00
818999963	MONEY MARKET			02/29/2016	1,078.50	1,078.50	1,078.50	1,078.50	0.00	0.00
818999963	MONEY MARKET			03/04/2016	1,079.76	1,079.76	1,079.76	1,079.76	0.00	0.00
818999963	MONEY MARKET			03/02/2016	798.98	798.98	798.98	798.98	0.00	0.00
818999963	MONEY MARKET			03/07/2016	1,156.10	1,156.10	1,156.10	1,156.10	0.00	0.00
818999963	MONEY MARKET			03/08/2016	3,618.50	3,618.50	3,618.50	3,618.50	0.00	0.00
818999963	MONEY MARKET			03/09/2016	1,255.34	1,255.34	1,255.34	1,255.34	0.00	0.00
818999963	MONEY MARKET			03/09/2016	583,287.12	583,287.12	583,287.12	583,287.12	0.00	0.00
818999963	MONEY MARKET			03/10/2016	1,335.82	1,335.82	1,335.82	1,335.82	0.00	0.00
818999963	MONEY MARKET			03/11/2016	1,288.25	1,288.25	1,288.25	1,288.25	0.00	0.00
818999963	MONEY MARKET			03/15/2016	4,600.34	4,600.34	4,600.34	4,600.34	0.00	0.00
818999963	MONEY MARKET			03/14/2016	1,553.33	1,553.33	1,553.33	1,553.33	0.00	0.00
818999963	MONEY MARKET			03/16/2016	1,259.47	1,259.47	1,259.47	1,259.47	0.00	0.00
818999963	MONEY MARKET			03/17/2016	1,551.47	1,551.47	1,551.47	1,551.47	0.00	0.00
818999963	MONEY MARKET			03/18/2016	1,471.42	1,471.42	1,471.42	1,471.42	0.00	0.00
818999963	MONEY MARKET			03/21/2016	1,361.78	1,361.78	1,361.78	1,361.78	0.00	0.00
818999963	MONEY MARKET			03/22/2016	4,024.50	4,024.50	4,024.50	4,024.50	0.00	0.00
818999963	MONEY MARKET			03/23/2016	1,314.95	1,314.95	1,314.95	1,314.95	0.00	0.00
818999963	MONEY MARKET			03/24/2016	1,267.45	1,267.45	1,267.45	1,267.45	0.00	0.00
818999963	MONEY MARKET			03/28/2016	284,814.64	284,814.64	284,814.64	284,814.64	0.00	0.00
818999963	MONEY MARKET			03/29/2016	1,320.57	1,320.57	1,320.57	1,320.57	0.00	0.00

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818999963	MONEY MARKET			03/29/2016	5,301.37	5,301.37	5,301.37	5,301.37	0.00	0.00
818999963	MONEY MARKET			03/30/2016	1,451.00	1,451.00	1,451.00	1,451.00	0.00	0.00
818999963	MONEY MARKET			03/31/2016	1,431.73	1,431.73	1,431.73	1,431.73	0.00	0.00
818999963	MONEY MARKET			04/01/2016	1,000.06	1,000.06	1,000.06	1,000.06	0.00	0.00
818999963	MONEY MARKET			04/04/2016	2,231.83	2,231.83	2,231.83	2,231.83	0.00	0.00
818999963	MONEY MARKET			04/05/2016	6,434.48	6,434.48	6,434.48	6,434.48	0.00	0.00
818999963	MONEY MARKET			04/06/2016	2,058.00	2,058.00	2,058.00	2,058.00	0.00	0.00
818999963	MONEY MARKET			04/07/2016	2,033.26	2,033.26	2,033.26	2,033.26	0.00	0.00
818999963	MONEY MARKET			04/08/2016	543,845.24	543,845.24	543,845.24	543,845.24	0.00	0.00
818999963	MONEY MARKET			04/08/2016	2,011.88	2,011.88	2,011.88	2,011.88	0.00	0.00
818999963	MONEY MARKET			04/11/2016	1,932.11	1,932.11	1,932.11	1,932.11	0.00	0.00
818999963	MONEY MARKET			04/12/2016	5,858.43	5,858.43	5,858.43	5,858.43	0.00	0.00
818999963	MONEY MARKET			04/13/2016	2,107.83	2,107.83	2,107.83	2,107.83	0.00	0.00
818999963	MONEY MARKET			04/14/2016	2,271.51	2,271.51	2,271.51	2,271.51	0.00	0.00
818999963	MONEY MARKET			04/15/2016	2,294.59	2,294.59	2,294.59	2,294.59	0.00	0.00
818999963	MONEY MARKET			04/15/2016	973,420.51	973,420.51	973,420.51	973,420.51	0.00	0.00
818999963	MONEY MARKET			04/22/2016	2,409.38	2,409.38	2,409.38	2,409.38	0.00	0.00
818999963	MONEY MARKET			04/20/2016	2,343.64	2,343.64	2,343.64	2,343.64	0.00	0.00
818999963	MONEY MARKET			04/21/2016	3,383.43	3,383.43	3,383.43	3,383.43	0.00	0.00
818999963	MONEY MARKET			04/20/2016	407,235.88	407,235.88	407,235.88	407,235.88	0.00	0.00
818999963	MONEY MARKET			04/18/2016	2,334.97	2,334.97	2,334.97	2,334.97	0.00	0.00
818999963	MONEY MARKET			04/19/2016	5,979.12	5,979.12	5,979.12	5,979.12	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/19/2016	1,336,686.44	1,336,686.44	1,336,686.44	1,336,686.44	0.00	0.00
818999963	MONEY MARKET			04/29/2016	53,257.54	53,257.54	53,257.54	53,257.54	0.00	0.00
818999963	MONEY MARKET			04/25/2016	2,440.83	2,440.83	2,440.83	2,440.83	0.00	0.00
818999963	MONEY MARKET			04/25/2016	1,290,849.94	1,290,849.94	1,290,849.94	1,290,849.94	0.00	0.00
818999963	MONEY MARKET			04/26/2016	7,685.05	7,685.05	7,685.05	7,685.05	0.00	0.00
818999963	MONEY MARKET			04/27/2016	2,732.27	2,732.27	2,732.27	2,732.27	0.00	0.00
818999963	MONEY MARKET			04/28/2016	2,643.92	2,643.92	2,643.92	2,643.92	0.00	0.00
818999963	MONEY MARKET			04/29/2016	2,617.70	2,617.70	2,617.70	2,617.70	0.00	0.00
818999963	MONEY MARKET			04/28/2016	411,427.76	411,427.76	411,427.76	411,427.76	0.00	0.00
818999963	MONEY MARKET			05/02/2016	2,491.79	2,491.79	2,491.79	2,491.79	0.00	0.00
818999963	MONEY MARKET			05/03/2016	7,478.01	7,478.01	7,478.01	7,478.01	0.00	0.00
818999963	MONEY MARKET			05/04/2016	2,416.99	2,416.99	2,416.99	2,416.99	0.00	0.00
818999963	MONEY MARKET			05/05/2016	2,401.05	2,401.05	2,401.05	2,401.05	0.00	0.00
818999963	MONEY MARKET			05/05/2016	76,850.13	76,850.13	76,850.13	76,850.13	0.00	0.00
818999963	MONEY MARKET			05/06/2016	2,289.27	2,289.27	2,289.27	2,289.27	0.00	0.00
818999963	MONEY MARKET			05/11/2016	2,599.10	2,599.10	2,599.10	2,599.10	0.00	0.00
818999963	MONEY MARKET			05/09/2016	2,238.60	2,238.60	2,238.60	2,238.60	0.00	0.00
818999963	MONEY MARKET			05/10/2016	7,530.64	7,530.64	7,530.64	7,530.64	0.00	0.00
818999963	MONEY MARKET			05/12/2016	2,644.37	2,644.37	2,644.37	2,644.37	0.00	0.00
818999963	MONEY MARKET			05/13/2016	2,602.65	2,602.65	2,602.65	2,602.65	0.00	0.00
818999963	MONEY MARKET			05/16/2016	2,550.27	2,550.27	2,550.27	2,550.27	0.00	0.00
818999963	MONEY MARKET			05/17/2016	7,950.29	7,950.29	7,950.29	7,950.29	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/18/2016	3,053.14	3,053.14	3,053.14	3,053.14	0.00	0.00
818999963	MONEY MARKET			05/19/2016	2,775.96	2,775.96	2,775.96	2,775.96	0.00	0.00
818999963	MONEY MARKET			05/20/2016	2,879.40	2,879.40	2,879.40	2,879.40	0.00	0.00
818999963	MONEY MARKET			05/23/2016	1,476,260.76	1,476,260.76	1,476,260.76	1,476,260.76	0.00	0.00
818999963	MONEY MARKET			05/23/2016	2,988.33	2,988.33	2,988.33	2,988.33	0.00	0.00
818999963	MONEY MARKET			05/24/2016	8,783.09	8,783.09	8,783.09	8,783.09	0.00	0.00
818999963	MONEY MARKET			05/25/2016	2,733.05	2,733.05	2,733.05	2,733.05	0.00	0.00
818999963	MONEY MARKET			05/27/2016	1,398,588.41	1,398,588.41	1,398,588.41	1,398,588.41	0.00	0.00
818999963	MONEY MARKET			05/27/2016	2,900.07	2,900.07	2,900.07	2,900.07	0.00	0.00
818999963	MONEY MARKET			05/26/2016	2,905.79	2,905.79	2,905.79	2,905.79	0.00	0.00
818999963	MONEY MARKET			06/02/2016	2,565.92	2,565.92	2,565.92	2,565.92	0.00	0.00
818999963	MONEY MARKET			06/03/2016	1,478,403.25	1,478,403.25	1,478,403.25	1,478,403.25	0.00	0.00
818999963	MONEY MARKET			06/03/2016	2,896.67	2,896.67	2,896.67	2,896.67	0.00	0.00
818999963	MONEY MARKET			06/01/2016	11,435.16	11,435.16	11,435.16	11,435.16	0.00	0.00
818999963	MONEY MARKET			05/31/2016	2,907.11	2,907.11	2,907.11	2,907.11	0.00	0.00
818999963	MONEY MARKET			06/09/2016	2,516.77	2,516.77	2,516.77	2,516.77	0.00	0.00
818999963	MONEY MARKET			06/10/2016	2,438.36	2,438.36	2,438.36	2,438.36	0.00	0.00
818999963	MONEY MARKET			06/10/2016	1,193,464.63	1,193,464.63	1,193,464.63	1,193,464.63	0.00	0.00
818999963	MONEY MARKET			06/08/2016	2,879.85	2,879.85	2,879.85	2,879.85	0.00	0.00
818999963	MONEY MARKET			06/07/2016	7,959.35	7,959.35	7,959.35	7,959.35	0.00	0.00
818999963	MONEY MARKET			06/06/2016	2,666.36	2,666.36	2,666.36	2,666.36	0.00	0.00
818999963	MONEY MARKET			06/13/2016	2,520.09	2,520.09	2,520.09	2,520.09	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			06/13/2016	962,793.40	962,793.40	962,793.40	962,793.40	0.00	0.00
818999963	MONEY MARKET			06/14/2016	7,483.77	7,483.77	7,483.77	7,483.77	0.00	0.00
818999963	MONEY MARKET			06/15/2016	2,426.45	2,426.45	2,426.45	2,426.45	0.00	0.00
818999963	MONEY MARKET			06/17/2016	2,749.84	2,749.84	2,749.84	2,749.84	0.00	0.00
818999963	MONEY MARKET			06/16/2016	2,553.64	2,553.64	2,553.64	2,553.64	0.00	0.00
818999963	MONEY MARKET			06/20/2016	2,332.24	2,332.24	2,332.24	2,332.24	0.00	0.00
818999963	MONEY MARKET			06/21/2016	6,970.94	6,970.94	6,970.94	6,970.94	0.00	0.00
818999963	MONEY MARKET			06/21/2016	714,434.13	714,434.13	714,434.13	714,434.13	0.00	0.00
818999963	MONEY MARKET			06/22/2016	2,905.48	2,905.48	2,905.48	2,905.48	0.00	0.00
818999963	MONEY MARKET			06/23/2016	2,864.92	2,864.92	2,864.92	2,864.92	0.00	0.00
818999963	MONEY MARKET			06/24/2016	2,878.54	2,878.54	2,878.54	2,878.54	0.00	0.00
818999963	MONEY MARKET			07/01/2016	3,001.86	3,001.86	3,001.86	3,001.86	0.00	0.00
818999963	MONEY MARKET			06/30/2016	2,849.65	2,849.65	2,849.65	2,849.65	0.00	0.00
818999963	MONEY MARKET			06/27/2016	3,041.31	3,041.31	3,041.31	3,041.31	0.00	0.00
818999963	MONEY MARKET			06/29/2016	3,033.18	3,033.18	3,033.18	3,033.18	0.00	0.00
818999963	MONEY MARKET			06/28/2016	9,148.78	9,148.78	9,148.78	9,148.78	0.00	0.00
818999963	MONEY MARKET			07/05/2016	3,568.85	3,568.85	3,568.85	3,568.85	0.00	0.00
818999963	MONEY MARKET			07/06/2016	14,257.56	14,257.56	14,257.56	14,257.56	0.00	0.00
818999963	MONEY MARKET			07/07/2016	3,462.93	3,462.93	3,462.93	3,462.93	0.00	0.00
818999963	MONEY MARKET			07/07/2016	371,421.74	371,421.74	371,421.74	371,421.74	0.00	0.00
818999963	MONEY MARKET			07/08/2016	3,475.50	3,475.50	3,475.50	3,475.50	0.00	0.00
818999963	MONEY MARKET			07/15/2016	3,324.43	3,324.43	3,324.43	3,324.43	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/11/2016	3,830.30	3,830.30	3,830.30	3,830.30	0.00	0.00
818999963	MONEY MARKET			07/12/2016	10,548.83	10,548.83	10,548.83	10,548.83	0.00	0.00
818999963	MONEY MARKET			07/14/2016	3,508.72	3,508.72	3,508.72	3,508.72	0.00	0.00
818999963	MONEY MARKET			07/13/2016	3,499.07	3,499.07	3,499.07	3,499.07	0.00	0.00
818999963	MONEY MARKET			07/18/2016	3,522.88	3,522.88	3,522.88	3,522.88	0.00	0.00
818999963	MONEY MARKET			07/19/2016	10,735.54	10,735.54	10,735.54	10,735.54	0.00	0.00
818999963	MONEY MARKET			07/20/2016	3,566.45	3,566.45	3,566.45	3,566.45	0.00	0.00
818999963	MONEY MARKET			07/20/2016	1,206,732.65	1,206,732.65	1,206,732.65	1,206,732.65	0.00	0.00
818999963	MONEY MARKET			07/21/2016	3,694.43	3,694.43	3,694.43	3,694.43	0.00	0.00
818999963	MONEY MARKET			07/22/2016	3,542.04	3,542.04	3,542.04	3,542.04	0.00	0.00
818999963	MONEY MARKET			07/22/2016	579,384.46	579,384.46	579,384.46	579,384.46	0.00	0.00
818999963	MONEY MARKET			07/28/2016	3,545.13	3,545.13	3,545.13	3,545.13	0.00	0.00
818999963	MONEY MARKET			07/29/2016	3,659.89	3,659.89	3,659.89	3,659.89	0.00	0.00
818999963	MONEY MARKET			07/27/2016	3,413.36	3,413.36	3,413.36	3,413.36	0.00	0.00
818999963	MONEY MARKET			07/25/2016	3,912.77	3,912.77	3,912.77	3,912.77	0.00	0.00
818999963	MONEY MARKET			07/26/2016	10,522.55	10,522.55	10,522.55	10,522.55	0.00	0.00
818999963	MONEY MARKET			07/27/2016	1,398,133.66	1,398,133.66	1,398,133.66	1,398,133.66	0.00	0.00
818999963	MONEY MARKET			08/05/2016	3,514.46	3,514.46	3,514.46	3,514.46	0.00	0.00
818999963	MONEY MARKET			08/01/2016	3,645.97	3,645.97	3,645.97	3,645.97	0.00	0.00
818999963	MONEY MARKET			08/02/2016	10,792.45	10,792.45	10,792.45	10,792.45	0.00	0.00
818999963	MONEY MARKET			08/03/2016	3,571.03	3,571.03	3,571.03	3,571.03	0.00	0.00
818999963	MONEY MARKET			08/03/2016	1,342,366.87	1,342,366.87	1,342,366.87	1,342,366.87	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/04/2016	404,407.68	404,407.68	404,407.68	404,407.68	0.00	0.00
818999963	MONEY MARKET			08/04/2016	3,585.84	3,585.84	3,585.84	3,585.84	0.00	0.00
818999963	MONEY MARKET			08/08/2016	3,501.59	3,501.59	3,501.59	3,501.59	0.00	0.00
818999963	MONEY MARKET			08/09/2016	10,510.08	10,510.08	10,510.08	10,510.08	0.00	0.00
818999963	MONEY MARKET			08/10/2016	3,475.23	3,475.23	3,475.23	3,475.23	0.00	0.00
818999963	MONEY MARKET			08/10/2016	1,138,692.77	1,138,692.77	1,138,692.77	1,138,692.77	0.00	0.00
818999963	MONEY MARKET			08/11/2016	3,628.33	3,628.33	3,628.33	3,628.33	0.00	0.00
818999963	MONEY MARKET			08/11/2016	810,020.51	810,020.51	810,020.51	810,020.51	0.00	0.00
818999963	MONEY MARKET			08/12/2016	3,398.77	3,398.77	3,398.77	3,398.77	0.00	0.00
818999963	MONEY MARKET			08/15/2016	3,347.56	3,347.56	3,347.56	3,347.56	0.00	0.00
818999963	MONEY MARKET			08/18/2016	3,302.50	3,302.50	3,302.50	3,302.50	0.00	0.00
818999963	MONEY MARKET			08/16/2016	9,760.17	9,760.17	9,760.17	9,760.17	0.00	0.00
818999963	MONEY MARKET			08/19/2016	3,336.20	3,336.20	3,336.20	3,336.20	0.00	0.00
818999963	MONEY MARKET			08/17/2016	2,986.85	2,986.85	2,986.85	2,986.85	0.00	0.00
818999963	MONEY MARKET			08/22/2016	3,355.12	3,355.12	3,355.12	3,355.12	0.00	0.00
818999963	MONEY MARKET			08/23/2016	10,155.24	10,155.24	10,155.24	10,155.24	0.00	0.00
818999963	MONEY MARKET			08/23/2016	1,294,954.86	1,294,954.86	1,294,954.86	1,294,954.86	0.00	0.00
818999963	MONEY MARKET			08/24/2016	3,381.51	3,381.51	3,381.51	3,381.51	0.00	0.00
818999963	MONEY MARKET			08/24/2016	445,640.55	445,640.55	445,640.55	445,640.55	0.00	0.00
818999963	MONEY MARKET			08/25/2016	3,352.94	3,352.94	3,352.94	3,352.94	0.00	0.00
818999963	MONEY MARKET			08/26/2016	3,239.23	3,239.23	3,239.23	3,239.23	0.00	0.00
818999963	MONEY MARKET			08/25/2016	346,618.80	346,618.80	346,618.80	346,618.80	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/29/2016	3,270.13	3,270.13	3,270.13	3,270.13	0.00	0.00
818999963	MONEY MARKET			08/29/2016	1,387,306.83	1,387,306.83	1,387,306.83	1,387,306.83	0.00	0.00
818999963	MONEY MARKET			08/30/2016	9,856.67	9,856.67	9,856.67	9,856.67	0.00	0.00
818999963	MONEY MARKET			08/30/2016	623,968.16	623,968.16	623,968.16	623,968.16	0.00	0.00
818999963	MONEY MARKET			08/31/2016	3,383.79	3,383.79	3,383.79	3,383.79	0.00	0.00
818999963	MONEY MARKET			09/01/2016	3,142.77	3,142.77	3,142.77	3,142.77	0.00	0.00
818999963	MONEY MARKET			09/02/2016	3,376.97	3,376.97	3,376.97	3,376.97	0.00	0.00
818999963	MONEY MARKET			09/09/2016	3,315.85	3,315.85	3,315.85	3,315.85	0.00	0.00
818999963	MONEY MARKET			09/06/2016	858,298.26	858,298.26	858,298.26	858,298.26	0.00	0.00
818999963	MONEY MARKET			09/08/2016	3,705.11	3,705.11	3,705.11	3,705.11	0.00	0.00
818999963	MONEY MARKET			09/07/2016	13,635.27	13,635.27	13,635.27	13,635.27	0.00	0.00
818999963	MONEY MARKET			09/06/2016	3,419.41	3,419.41	3,419.41	3,419.41	0.00	0.00
818999963	MONEY MARKET			09/12/2016	3,399.98	3,399.98	3,399.98	3,399.98	0.00	0.00
818999963	MONEY MARKET			09/12/2016	1,438,253.57	1,438,253.57	1,438,253.57	1,438,253.57	0.00	0.00
818999963	MONEY MARKET			09/13/2016	10,145.91	10,145.91	10,145.91	10,145.91	0.00	0.00
818999963	MONEY MARKET			09/14/2016	3,472.18	3,472.18	3,472.18	3,472.18	0.00	0.00
818999963	MONEY MARKET			09/15/2016	2,991.89	2,991.89	2,991.89	2,991.89	0.00	0.00
818999963	MONEY MARKET			09/16/2016	3,303.55	3,303.55	3,303.55	3,303.55	0.00	0.00
818999963	MONEY MARKET			09/21/2016	2,973.52	2,973.52	2,973.52	2,973.52	0.00	0.00
818999963	MONEY MARKET			09/20/2016	8,743.33	8,743.33	8,743.33	8,743.33	0.00	0.00
818999963	MONEY MARKET			09/22/2016	2,822.37	2,822.37	2,822.37	2,822.37	0.00	0.00
818999963	MONEY MARKET			09/23/2016	2,681.96	2,681.96	2,681.96	2,681.96	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/19/2016	2,903.15	2,903.15	2,903.15	2,903.15	0.00	0.00
818999963	MONEY MARKET			09/30/2016	315,056.07	315,056.07	315,056.07	315,056.07	0.00	0.00
818999963	MONEY MARKET			09/26/2016	2,756.90	2,756.90	2,756.90	2,756.90	0.00	0.00
818999963	MONEY MARKET			09/26/2016	973,420.86	973,420.86	973,420.86	973,420.86	0.00	0.00
818999963	MONEY MARKET			09/27/2016	8,357.20	8,357.20	8,357.20	8,357.20	0.00	0.00
818999963	MONEY MARKET			09/28/2016	2,866.31	2,866.31	2,866.31	2,866.31	0.00	0.00
818999963	MONEY MARKET			09/29/2016	2,808.61	2,808.61	2,808.61	2,808.61	0.00	0.00
818999963	MONEY MARKET			09/30/2016	2,738.07	2,738.07	2,738.07	2,738.07	0.00	0.00
818999963	MONEY MARKET			10/04/2016	9,167.09	9,167.09	9,167.09	9,167.09	0.00	0.00
818999963	MONEY MARKET			10/05/2016	3,409.49	3,409.49	3,409.49	3,409.49	0.00	0.00
818999963	MONEY MARKET			10/06/2016	3,230.90	3,230.90	3,230.90	3,230.90	0.00	0.00
818999963	MONEY MARKET			10/07/2016	842,206.61	842,206.61	842,206.61	842,206.61	0.00	0.00
818999963	MONEY MARKET			10/07/2016	3,269.93	3,269.93	3,269.93	3,269.93	0.00	0.00
818999963	MONEY MARKET			10/03/2016	3,195.46	3,195.46	3,195.46	3,195.46	0.00	0.00
818999963	MONEY MARKET			10/10/2016	3,503.11	3,503.11	3,503.11	3,503.11	0.00	0.00
818999963	MONEY MARKET			10/11/2016	10,509.46	10,509.46	10,509.46	10,509.46	0.00	0.00
818999963	MONEY MARKET			10/13/2016	3,508.73	3,508.73	3,508.73	3,508.73	0.00	0.00
818999963	MONEY MARKET			10/12/2016	3,512.32	3,512.32	3,512.32	3,512.32	0.00	0.00
818999963	MONEY MARKET			10/12/2016	726,642.61	726,642.61	726,642.61	726,642.61	0.00	0.00
818999963	MONEY MARKET			10/14/2016	3,113.14	3,113.14	3,113.14	3,113.14	0.00	0.00
818999963	MONEY MARKET			10/17/2016	3,303.36	3,303.36	3,303.36	3,303.36	0.00	0.00
818999963	MONEY MARKET			10/18/2016	9,422.69	9,422.69	9,422.69	9,422.69	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/19/2016	3,347.08	3,347.08	3,347.08	3,347.08	0.00	0.00
818999963	MONEY MARKET			10/20/2016	2,890.14	2,890.14	2,890.14	2,890.14	0.00	0.00
818999963	MONEY MARKET			10/21/2016	2,922.00	2,922.00	2,922.00	2,922.00	0.00	0.00
818999963	MONEY MARKET			10/28/2016	3,149.49	3,149.49	3,149.49	3,149.49	0.00	0.00
818999963	MONEY MARKET			10/27/2016	3,215.07	3,215.07	3,215.07	3,215.07	0.00	0.00
818999963	MONEY MARKET			10/26/2016	3,195.75	3,195.75	3,195.75	3,195.75	0.00	0.00
818999963	MONEY MARKET			10/25/2016	401,869.32	401,869.32	401,869.32	401,869.32	0.00	0.00
818999963	MONEY MARKET			10/24/2016	3,041.84	3,041.84	3,041.84	3,041.84	0.00	0.00
818999963	MONEY MARKET			10/24/2016	672,260.39	672,260.39	672,260.39	672,260.39	0.00	0.00
818999963	MONEY MARKET			10/25/2016	9,244.92	9,244.92	9,244.92	9,244.92	0.00	0.00
818999963	MONEY MARKET			11/02/2016	2,965.81	2,965.81	2,965.81	2,965.81	0.00	0.00
818999963	MONEY MARKET			11/01/2016	9,146.94	9,146.94	9,146.94	9,146.94	0.00	0.00
818999963	MONEY MARKET			10/31/2016	3,037.69	3,037.69	3,037.69	3,037.69	0.00	0.00
818999963	MONEY MARKET			11/03/2016	3,047.94	3,047.94	3,047.94	3,047.94	0.00	0.00
818999963	MONEY MARKET			11/03/2016	12,110.80	12,110.80	12,110.80	12,110.80	0.00	0.00
818999963	MONEY MARKET			11/04/2016	2,992.89	2,992.89	2,992.89	2,992.89	0.00	0.00
818999963	MONEY MARKET			11/11/2016	2,952.46	2,952.46	2,952.46	2,952.46	0.00	0.00
818999963	MONEY MARKET			11/07/2016	2,782.38	2,782.38	2,782.38	2,782.38	0.00	0.00
818999963	MONEY MARKET			11/08/2016	8,251.41	8,251.41	8,251.41	8,251.41	0.00	0.00
818999963	MONEY MARKET			11/09/2016	2,861.95	2,861.95	2,861.95	2,861.95	0.00	0.00
818999963	MONEY MARKET			11/10/2016	2,799.47	2,799.47	2,799.47	2,799.47	0.00	0.00
818999963	MONEY MARKET			11/09/2016	443,799.75	443,799.75	443,799.75	443,799.75	0.00	0.00

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818999963	MONEY MARKET			11/14/2016	2,952.34	2,952.34	2,952.34	2,952.34	0.00	0.00
818999963	MONEY MARKET			11/16/2016	2,829.16	2,829.16	2,829.16	2,829.16	0.00	0.00
818999963	MONEY MARKET			11/15/2016	8,677.08	8,677.08	8,677.08	8,677.08	0.00	0.00
818999963	MONEY MARKET			11/16/2016	1,425,019.82	1,425,019.82	1,425,019.82	1,425,019.82	0.00	0.00
818999963	MONEY MARKET			11/18/2016	2,529.73	2,529.73	2,529.73	2,529.73	0.00	0.00
818999963	MONEY MARKET			11/17/2016	2,834.48	2,834.48	2,834.48	2,834.48	0.00	0.00
818999963	MONEY MARKET			11/21/2016	3,097.71	3,097.71	3,097.71	3,097.71	0.00	0.00
818999963	MONEY MARKET			11/22/2016	7,384.26	7,384.26	7,384.26	7,384.26	0.00	0.00
818999963	MONEY MARKET			11/23/2016	2,405.22	2,405.22	2,405.22	2,405.22	0.00	0.00
818999963	MONEY MARKET			11/25/2016	2,630.49	2,630.49	2,630.49	2,630.49	0.00	0.00
818999963	MONEY MARKET			12/01/2016	2,387.07	2,387.07	2,387.07	2,387.07	0.00	0.00
818999963	MONEY MARKET			11/28/2016	5,396.47	5,396.47	5,396.47	5,396.47	0.00	0.00
818999963	MONEY MARKET			11/29/2016	8,282.50	8,282.50	8,282.50	8,282.50	0.00	0.00
818999963	MONEY MARKET			11/30/2016	2,828.13	2,828.13	2,828.13	2,828.13	0.00	0.00
818999963	MONEY MARKET			12/02/2016	2,442.66	2,442.66	2,442.66	2,442.66	0.00	0.00
818999963	MONEY MARKET			11/29/2016	1,052,067.56	1,052,067.56	1,052,067.56	1,052,067.56	0.00	0.00
818999963	MONEY MARKET			12/05/2016	2,554.42	2,554.42	2,554.42	2,554.42	0.00	0.00
818999963	MONEY MARKET			12/05/2016	376,406.98	376,406.98	376,406.98	376,406.98	0.00	0.00
818999963	MONEY MARKET			12/06/2016	7,821.05	7,821.05	7,821.05	7,821.05	0.00	0.00
818999963	MONEY MARKET			12/07/2016	2,779.93	2,779.93	2,779.93	2,779.93	0.00	0.00
818999963	MONEY MARKET			12/08/2016	2,665.52	2,665.52	2,665.52	2,665.52	0.00	0.00
818999963	MONEY MARKET			12/08/2016	479,801.69	479,801.69	479,801.69	479,801.69	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/09/2016	2,588.72	2,588.72	2,588.72	2,588.72	0.00	0.00
818999963	MONEY MARKET			12/15/2016	2,105.14	2,105.14	2,105.14	2,105.14	0.00	0.00
818999963	MONEY MARKET			12/16/2016	2,284.67	2,284.67	2,284.67	2,284.67	0.00	0.00
818999963	MONEY MARKET			12/13/2016	7,533.61	7,533.61	7,533.61	7,533.61	0.00	0.00
818999963	MONEY MARKET			12/12/2016	2,573.94	2,573.94	2,573.94	2,573.94	0.00	0.00
818999963	MONEY MARKET			12/14/2016	2,175.95	2,175.95	2,175.95	2,175.95	0.00	0.00
818999963	MONEY MARKET			12/20/2016	7,003.07	7,003.07	7,003.07	7,003.07	0.00	0.00
818999963	MONEY MARKET			12/19/2016	2,404.01	2,404.01	2,404.01	2,404.01	0.00	0.00
818999963	MONEY MARKET			12/21/2016	2,326.87	2,326.87	2,326.87	2,326.87	0.00	0.00
818999963	MONEY MARKET			12/22/2016	2,075.61	2,075.61	2,075.61	2,075.61	0.00	0.00
818999963	MONEY MARKET			12/23/2016	2,057.60	2,057.60	2,057.60	2,057.60	0.00	0.00
818999963	MONEY MARKET			12/27/2016	14,010.82	14,010.82	14,010.82	14,010.82	0.00	0.00
818999963	MONEY MARKET			12/27/2016	2,048.64	2,048.64	2,048.64	2,048.64	0.00	0.00
818999963	MONEY MARKET			12/28/2016	8,209.74	8,209.74	8,209.74	8,209.74	0.00	0.00
818999963	MONEY MARKET			12/28/2016	22,546.26	22,546.26	22,546.26	22,546.26	0.00	0.00
818999963	MONEY MARKET			12/29/2016	2,177.32	2,177.32	2,177.32	2,177.32	0.00	0.00
818999963	MONEY MARKET			12/29/2016	5,275,661.36	5,275,661.36	5,275,661.36	5,275,661.36	0.00	0.00
818999963	MONEY MARKET			12/30/2016	2,110.25	2,110.25	2,110.25	2,110.25	0.00	0.00
818999963	MONEY MARKET			12/30/2016	2,570,479.61	2,570,479.61	2,570,479.61	2,570,479.61	0.00	0.00
Totals for Cusip					108,791,488.79	108,791,488.79	108,791,488.79	108,791,488.79	0.00	0.00
Totals for MMIP Investment					108,791,488.79	108,791,488.79	108,791,488.79	108,791,488.79	0.00	0.00

Mortgage-Backed



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31283H4W2	FHLMC	5.00%	12/01/2034	02/29/2012	11,667.81	12,601.22	12,885.25	12,818.49	0.00	(66.76)
	Totals for Cusip				11,667.81	12,601.22	12,885.25	12,818.49	0.00	(66.76)
31283H6G5	FHLMC	5.50%	02/01/2035	04/28/2010	337,650.73	358,015.29	375,447.29	379,515.18	4,067.89	0.00
	Totals for Cusip				337,650.73	358,015.29	375,447.29	379,515.18	4,067.89	0.00
31283HLH6	FHLMC	7.00%	04/01/2031	06/10/2004	20,367.21	21,334.63	23,577.95	23,680.28	102.33	0.00
	Totals for Cusip				20,367.21	21,334.63	23,577.95	23,680.28	102.33	0.00
31283HPA7	FHLMC	7.00%	10/01/2031	06/10/2004	59,346.23	62,165.18	70,774.54	66,489.66	0.00	(4,284.88)
	Totals for Cusip				59,346.23	62,165.18	70,774.54	66,489.66	0.00	(4,284.88)
31283HZ65	FHLMC	5.50%	03/01/2034	04/28/2010	370,397.28	393,199.88	412,264.14	417,281.03	5,016.89	0.00
	Totals for Cusip				370,397.28	393,199.88	412,264.14	417,281.03	5,016.89	0.00
31283KNC8	FHLMC	6.00%	08/01/2017	07/01/2009	17,062.50	18,159.83	17,439.65	17,159.92	0.00	(279.73)
	Totals for Cusip				17,062.50	18,159.83	17,439.65	17,159.92	0.00	(279.73)
31283KR67	FHLMC	6.00%	05/01/2017	07/01/2009	11,000.73	11,715.09	11,213.92	11,031.42	0.00	(182.50)
	Totals for Cusip				11,000.73	11,715.09	11,213.92	11,031.42	0.00	(182.50)
31283KST6	FHLMC	6.50%	12/01/2017	07/01/2009	61,245.60	64,942.03	62,848.74	61,632.64	0.00	(1,216.10)
	Totals for Cusip				61,245.60	64,942.03	62,848.74	61,632.64	0.00	(1,216.10)
31283KSU3	FHLMC	6.00%	02/01/2018	07/01/2009	23,881.15	25,431.94	24,412.40	24,021.59	0.00	(390.81)
	Totals for Cusip				23,881.15	25,431.94	24,412.40	24,021.59	0.00	(390.81)
31283KTF5	FHLMC	6.00%	06/01/2018	07/01/2009	35,138.24	37,420.03	35,867.00	35,340.90	0.00	(526.10)
	Totals for Cusip				35,138.24	37,420.03	35,867.00	35,340.90	0.00	(526.10)
31283KVA3	FHLMC	6.00%	03/01/2018	07/01/2009	15,762.20	16,785.76	16,139.24	15,854.51	0.00	(284.73)
	Totals for Cusip				15,762.20	16,785.76	16,139.24	15,854.51	0.00	(284.73)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31283KWZ7	FHLMC	6.50%	08/01/2017	07/01/2009	218,473.69	231,454.67	224,477.83	219,969.04	0.00	(4,508.79)
	Totals for Cusip				218,473.69	231,454.67	224,477.83	219,969.04	0.00	(4,508.79)
31287XYD2	FHLMC	6.50%	09/01/2032	09/24/2002	124,882.45	129,867.98	142,223.28	141,051.68	0.00	(1,171.60)
	Totals for Cusip				124,882.45	129,867.98	142,223.28	141,051.68	0.00	(1,171.60)
31287YAD6	FHLMC	6.50%	09/01/2032	10/02/2002	75,513.87	78,596.36	85,999.52	85,291.07	0.00	(708.45)
	Totals for Cusip				75,513.87	78,596.36	85,999.52	85,291.07	0.00	(708.45)
31287YG24	FHLMC	6.50%	09/01/2032	10/02/2002	174,251.39	181,364.39	198,762.57	196,812.69	0.00	(1,949.88)
	Totals for Cusip				174,251.39	181,364.39	198,762.57	196,812.69	0.00	(1,949.88)
31288AD51	FHLMC	7.00%	10/01/2032	11/05/2002	158,000.66	165,974.76	178,047.96	176,196.09	0.00	(1,851.87)
	Totals for Cusip				158,000.66	165,974.76	178,047.96	176,196.09	0.00	(1,851.87)
31288ANZ4	FHLMC	7.00%	10/01/2032	11/05/2002	40,531.69	42,577.25	45,246.16	44,730.84	0.00	(515.32)
	Totals for Cusip				40,531.69	42,577.25	45,246.16	44,730.84	0.00	(515.32)
3128JUEY1	FHLMC	2.85%	09/01/2033	07/01/2009	60,771.95	62,060.20	64,641.79	64,822.13	180.34	0.00
	Totals for Cusip				60,771.95	62,060.20	64,641.79	64,822.13	180.34	0.00
3128K7UW6	FHLMC	4.50%	09/01/2035	07/01/2009	148,981.13	148,770.17	160,894.53	159,791.00	0.00	(1,103.53)
	Totals for Cusip				148,981.13	148,770.17	160,894.53	159,791.00	0.00	(1,103.53)
3128K8KB1	FHLMC	5.50%	10/01/2035	03/28/2012	11,863.61	12,886.84	13,149.10	13,292.01	142.91	0.00
	Totals for Cusip				11,863.61	12,886.84	13,149.10	13,292.01	142.91	0.00
3128KLCY1	FHLMC	5.50%	02/01/2037	03/28/2012	8,100.51	8,799.16	8,944.45	8,972.47	28.02	0.00
	Totals for Cusip				8,100.51	8,799.16	8,944.45	8,972.47	28.02	0.00
3128LXAU4	FHLMC	5.00%	06/01/2035	02/25/2009	174,354.55	177,834.83	192,102.46	191,173.33	0.00	(929.13)
	Totals for Cusip				174,354.55	177,834.83	192,102.46	191,173.33	0.00	(929.13)

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3128LXE30	FHLMC	5.00%	11/01/2035	04/07/2009	211,821.45	218,606.36	232,990.13	231,858.65	0.00	(1,131.48)
	Totals for Cusip				211,821.45	218,606.36	232,990.13	231,858.65	0.00	(1,131.48)
3128LXFB1	FHLMC	5.00%	12/01/2035	05/13/2009	337,852.85	348,278.77	371,607.77	369,102.59	0.00	(2,505.18)
3128LXFB1	FHLMC	5.00%	12/01/2035	07/21/2009	473,516.68	481,803.24	520,825.80	517,314.66	0.00	(3,511.14)
	Totals for Cusip				811,369.53	830,082.01	892,433.57	886,417.25	0.00	(6,016.32)
3128LXFC9	FHLMC	4.50%	11/01/2035	06/01/2009	52,898.28	53,071.85	57,093.35	57,030.02	0.00	(63.33)
	Totals for Cusip				52,898.28	53,071.85	57,093.35	57,030.02	0.00	(63.33)
3128LXFP0	FHLMC	5.00%	12/01/2035	02/25/2009	98,407.25	100,371.55	108,219.93	107,484.90	0.00	(735.03)
	Totals for Cusip				98,407.25	100,371.55	108,219.93	107,484.90	0.00	(735.03)
3128LXMK3	FHLMC	5.50%	05/01/2036	03/28/2012	139,890.16	151,955.68	155,313.90	156,711.72	1,397.82	0.00
	Totals for Cusip				139,890.16	151,955.68	155,313.90	156,711.72	1,397.82	0.00
3128M1JP5	FHLMC	5.00%	07/01/2019	05/24/2006	119,146.02	115,459.96	125,381.44	122,457.75	0.00	(2,923.69)
	Totals for Cusip				119,146.02	115,459.96	125,381.44	122,457.75	0.00	(2,923.69)
3128M1JT7	FHLMC	5.00%	07/01/2019	05/24/2006	92,264.23	89,380.96	96,947.99	94,935.81	0.00	(2,012.18)
	Totals for Cusip				92,264.23	89,380.96	96,947.99	94,935.81	0.00	(2,012.18)
3128M1JU4	FHLMC	5.00%	07/01/2018	05/24/2006	199,867.08	193,652.45	207,514.81	204,764.64	0.00	(2,750.17)
	Totals for Cusip				199,867.08	193,652.45	207,514.81	204,764.64	0.00	(2,750.17)
3128M46G3	FHLMC	5.50%	09/01/2037	09/21/2010	258,943.24	275,410.40	288,180.86	288,947.37	766.51	0.00
	Totals for Cusip				258,943.24	275,410.40	288,180.86	288,947.37	766.51	0.00
3128M4AH6	FHLMC	5.50%	12/01/2036	01/03/2011	170,031.18	181,587.96	188,968.39	189,788.56	820.17	0.00
	Totals for Cusip				170,031.18	181,587.96	188,968.39	189,788.56	820.17	0.00
3128M4B51	FHLMC	5.50%	12/01/2036	03/28/2012	6,785.33	7,370.56	7,531.91	7,591.41	59.50	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip				6,785.33	7,370.56	7,531.91	7,591.41	59.50	0.00
3128M4HE6	FHLMC	5.50%	01/01/2037	03/28/2012	6,328.38	6,874.21	7,020.00	7,070.38	50.38	0.00
	Totals for Cusip				6,328.38	6,874.21	7,020.00	7,070.38	50.38	0.00
3128M4JW4	FHLMC	5.50%	02/01/2037	03/09/2007	529,098.21	524,985.32	588,839.71	591,235.55	2,395.84	0.00
	Totals for Cusip				529,098.21	524,985.32	588,839.71	591,235.55	2,395.84	0.00
3128M4NG4	FHLMC	5.50%	04/01/2037	08/13/2008	578,449.07	561,457.15	643,409.82	644,831.73	1,421.91	0.00
	Totals for Cusip				578,449.07	561,457.15	643,409.82	644,831.73	1,421.91	0.00
3128M4ZP1	FHLMC	5.50%	08/01/2037	09/04/2008	141,087.18	140,293.56	156,935.18	157,155.11	219.93	0.00
	Totals for Cusip				141,087.18	140,293.56	156,935.18	157,155.11	219.93	0.00
3128M6AP3	FHLMC	5.50%	05/01/2038	12/01/2010	190,594.19	203,876.23	212,059.52	212,600.06	540.54	0.00
	Totals for Cusip				190,594.19	203,876.23	212,059.52	212,600.06	540.54	0.00
3128M6RH3	FHLMC	5.50%	09/01/2038	12/09/2010	76,837.25	81,831.66	85,428.84	85,567.07	138.23	0.00
	Totals for Cusip				76,837.25	81,831.66	85,428.84	85,567.07	138.23	0.00
3128M6SG4	FHLMC	5.50%	01/01/2038	03/28/2012	11,150.54	12,112.26	12,407.32	12,444.25	36.93	0.00
	Totals for Cusip				11,150.54	12,112.26	12,407.32	12,444.25	36.93	0.00
3128M7C95	FHLMC	5.50%	10/01/2038	03/28/2012	117,228.06	127,338.98	130,383.14	130,530.83	147.69	0.00
	Totals for Cusip				117,228.06	127,338.98	130,383.14	130,530.83	147.69	0.00
3128M7T97	FHLMC	4.00%	11/01/2039	06/23/2011	1,819,653.84	1,844,674.06	1,928,168.53	1,921,147.25	0.00	(7,021.28)
	Totals for Cusip				1,819,653.84	1,844,674.06	1,928,168.53	1,921,147.25	0.00	(7,021.28)
3128M7WAO	FHLMC	4.50%	12/01/2039	11/15/2011	880,136.66	925,449.93	949,374.97	947,034.65	0.00	(2,340.32)
	Totals for Cusip				880,136.66	925,449.93	949,374.97	947,034.65	0.00	(2,340.32)
3128M8MG6	FGLMC	4.00%	02/01/2041	08/11/2014	1,127,783.50	1,189,635.38	1,196,648.85	1,191,836.99	0.00	(4,811.86)

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Totals for Cusip					1,127,783.50	1,189,635.38	1,196,648.85	1,191,836.99	0.00	(4,811.86)
3128M8N26	FGLMC	6.00%	11/01/2039	02/29/2012	1,288,245.33	1,421,907.54	1,452,520.78	1,462,167.65	9,646.87	0.00
Totals for Cusip					1,288,245.33	1,421,907.54	1,452,520.78	1,462,167.65	9,646.87	0.00
3128M8R30	FGLMC	4.00%	12/01/2040	05/19/2011	1,519,211.22	1,515,116.50	1,609,826.13	1,603,875.83	0.00	(5,950.30)
Totals for Cusip					1,519,211.22	1,515,116.50	1,609,826.13	1,603,875.83	0.00	(5,950.30)
3128M8U28	FGLMC	4.50%	12/01/2040	06/15/2011	3,389,140.36	3,506,701.18	3,700,907.51	3,678,879.43	0.00	(22,028.08)
3128M8U28	FGLMC	4.50%	12/01/2040	11/10/2011	754,535.91	798,864.90	823,945.70	819,041.51	0.00	(4,904.19)
Totals for Cusip					4,143,676.27	4,305,566.08	4,524,853.21	4,497,920.94	0.00	(26,932.27)
3128M8YY4	FGLMC	5.50%	01/01/2037	03/28/2012	7,641.66	8,300.77	8,502.60	8,606.19	103.59	0.00
Totals for Cusip					7,641.66	8,300.77	8,502.60	8,606.19	103.59	0.00
3128M9HE5	FHLMC	3.50%	09/01/2042	09/27/2012	620,449.05	667,176.62	640,050.10	639,042.48	0.00	(1,007.62)
Totals for Cusip					620,449.05	667,176.62	640,050.10	639,042.48	0.00	(1,007.62)
3128MBGT8	FHLMC	5.50%	07/01/2022	08/09/2007	19,222.14	19,031.42	20,766.66	20,589.93	0.00	(176.73)
Totals for Cusip					19,222.14	19,031.42	20,766.66	20,589.93	0.00	(176.73)
3128MC4Y8	FHLMC	4.00%	09/01/2026	10/05/2011	1,433,805.75	1,510,200.71	1,514,548.93	1,508,838.74	0.00	(5,710.19)
Totals for Cusip					1,433,805.75	1,510,200.71	1,514,548.93	1,508,838.74	0.00	(5,710.19)
3128MCC52	FHLMC	5.00%	02/01/2024	12/10/2010	86,333.73	91,243.96	92,742.39	92,596.25	0.00	(146.14)
Totals for Cusip					86,333.73	91,243.96	92,742.39	92,596.25	0.00	(146.14)
3128MJCW8	FHLMC	4.50%	10/01/2035	06/01/2009	75,361.84	75,609.11	81,350.30	81,221.31	0.00	(128.99)
Totals for Cusip					75,361.84	75,609.11	81,350.30	81,221.31	0.00	(128.99)
3128MJDJP2	FHLMC	4.50%	11/01/2035	06/01/2009	64,352.17	64,563.31	69,575.31	69,168.17	0.00	(407.14)
Totals for Cusip					64,352.17	64,563.31	69,575.31	69,168.17	0.00	(407.14)

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3128MJJT8	FHLMC	5.50%	06/01/2038	02/04/2011	108,117.88	114,300.88	120,069.04	120,465.66	396.62	0.00
	Totals for Cusip				108,117.88	114,300.88	120,069.04	120,465.66	396.62	0.00
3128MJLD0	FHLMC	5.00%	02/01/2039	01/09/2009	63,627.77	65,506.79	69,468.22	69,250.25	0.00	(217.97)
	Totals for Cusip				63,627.77	65,506.79	69,468.22	69,250.25	0.00	(217.97)
3128MJM64	FHLMC	4.50%	12/01/2039	12/07/2011	371,652.62	392,383.89	400,853.29	400,124.82	0.00	(728.47)
	Totals for Cusip				371,652.62	392,383.89	400,853.29	400,124.82	0.00	(728.47)
3128MJMS6	FHLMC	4.50%	10/01/2039	06/14/2011	3,234,317.94	3,351,688.31	3,488,755.30	3,481,645.72	0.00	(7,109.58)
	Totals for Cusip				3,234,317.94	3,351,688.31	3,488,755.30	3,481,645.72	0.00	(7,109.58)
3128MJMW7	FHLMC	4.50%	11/01/2039	12/07/2011	201,620.90	213,088.09	217,467.22	216,922.52	0.00	(544.70)
	Totals for Cusip				201,620.90	213,088.09	217,467.22	216,922.52	0.00	(544.70)
3128MJSK7	FHLMC	3.00%	01/01/2043	01/08/2014	1,813,239.35	1,719,744.17	1,814,465.08	1,812,500.65	0.00	(1,964.43)
	Totals for Cusip				1,813,239.35	1,719,744.17	1,814,465.08	1,812,500.65	0.00	(1,964.43)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.57	526,285.62	541,415.25	537,808.45	0.00	(3,606.80)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.59	526,285.65	541,415.27	537,808.47	0.00	(3,606.80)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.58	526,285.64	541,415.26	537,808.46	0.00	(3,606.80)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.57	526,285.62	541,415.26	537,808.45	0.00	(3,606.81)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.58	526,285.64	541,415.26	537,808.46	0.00	(3,606.80)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.57	526,285.62	541,415.25	537,808.45	0.00	(3,606.80)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.58	526,285.64	541,415.26	537,808.46	0.00	(3,606.80)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.59	526,285.64	541,415.27	537,808.47	0.00	(3,606.80)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.58	526,285.64	541,415.26	537,808.46	0.00	(3,606.80)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.87	526,285.93	541,415.57	537,808.77	0.00	(3,606.80)



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Totals for Cusip					5,119,666.08	5,262,856.64	5,414,152.91	5,378,084.90	0.00	(36,068.01)
3128MJVS6	FHLMC	4.00%	01/01/2045	07/29/2016	856,399.20	916,614.76	916,614.76	899,822.27	0.00	(16,792.49)
Totals for Cusip					856,399.20	916,614.76	916,614.76	899,822.27	0.00	(16,792.49)
3128MJXA3	FHLMC	4.00%	10/01/2045	08/24/2016	402,543.72	430,784.68	430,784.68	422,992.87	0.00	(7,791.81)
Totals for Cusip					402,543.72	430,784.68	430,784.68	422,992.87	0.00	(7,791.81)
3128MJXF2	FHLMC	4.00%	11/01/2045	08/24/2016	2,110,824.04	2,259,241.36	2,259,241.36	2,218,079.84	0.00	(41,161.52)
Totals for Cusip					2,110,824.04	2,259,241.36	2,259,241.36	2,218,079.84	0.00	(41,161.52)
3128MJXK1	FHLMC	3.50%	12/01/2045	11/05/2015	852,854.67	879,772.89	878,633.21	873,958.36	0.00	(4,674.85)
3128MJXK1	FHLMC	3.50%	12/01/2045	11/05/2015	852,854.67	879,772.89	878,633.21	873,958.36	0.00	(4,674.85)
3128MJXK1	FHLMC	3.50%	12/01/2045	11/05/2015	852,854.67	879,772.89	878,633.21	873,958.36	0.00	(4,674.85)
3128MJXK1	FHLMC	3.50%	12/01/2045	11/05/2015	852,854.67	879,772.89	878,633.21	873,958.36	0.00	(4,674.85)
3128MJXK1	FHLMC	3.50%	12/01/2045	11/05/2015	852,854.67	879,772.89	878,633.21	873,958.36	0.00	(4,674.85)
3128MJXK1	FHLMC	3.50%	12/01/2045	11/05/2015	852,854.67	879,772.89	878,633.21	873,958.36	0.00	(4,674.85)
3128MJXK1	FHLMC	3.50%	12/01/2045	11/05/2015	852,854.67	879,772.89	878,633.21	873,958.36	0.00	(4,674.85)
3128MJXK1	FHLMC	3.50%	12/01/2045	11/05/2015	852,854.67	879,772.89	878,633.21	873,958.36	0.00	(4,674.85)
3128MJXK1	FHLMC	3.50%	12/01/2045	11/05/2015	852,854.67	879,772.89	878,633.21	873,958.36	0.00	(4,674.85)
3128MJXK1	FHLMC	3.50%	12/01/2045	11/05/2015	852,854.67	879,772.89	878,633.21	873,958.36	0.00	(4,674.85)
Totals for Cusip					7,249,264.70	7,479,019.04	7,468,382.29	7,428,646.07	0.00	(39,736.22)
3128PTD28	FHLMC GOLD	3.50%	12/01/2025	01/09/2015	1,714,150.54	1,821,017.10	1,799,966.53	1,799,058.47	0.00	(908.06)
Totals for Cusip					1,714,150.54	1,821,017.10	1,799,966.53	1,799,058.47	0.00	(908.06)
3128PV3R9	FHLMC GOLD	3.50%	08/01/2026	02/29/2012	25,317.28	26,485.39	26,476.95	26,431.10	0.00	(45.85)
Totals for Cusip					25,317.28	26,485.39	26,476.95	26,431.10	0.00	(45.85)
3128PVK66	FHLMC GOLD	4.00%	06/01/2026	06/22/2011	923,274.48	964,821.84	975,353.32	971,609.55	0.00	(3,743.77)

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	Totals for Cusip				923,274.48	964,821.84	975,353.32	971,609.55	0.00	(3,743.77)
3128PWED6	FHLMC GOLD	3.50%	08/01/2026	01/09/2015	1,871,218.21	1,987,876.96	1,964,960.47	1,962,537.42	0.00	(2,423.05)
	Totals for Cusip				1,871,218.21	1,987,876.96	1,964,960.47	1,962,537.42	0.00	(2,423.05)
312927AL0	FHLMC	6.00%	08/01/2038	08/07/2008	113,085.59	113,032.57	126,978.58	129,290.52	2,311.94	0.00
	Totals for Cusip				113,085.59	113,032.57	126,978.58	129,290.52	2,311.94	0.00
312927BD7	FHLMC	6.00%	08/01/2038	08/07/2008	8,892.53	8,888.37	9,985.65	10,046.14	60.49	0.00
	Totals for Cusip				8,892.53	8,888.37	9,985.65	10,046.14	60.49	0.00
312927QV1	FHLMC	6.00%	09/01/2038	08/14/2008	415,125.00	414,411.49	474,048.08	475,040.36	992.28	0.00
	Totals for Cusip				415,125.00	414,411.49	474,048.08	475,040.36	992.28	0.00
312929JK9	FHLMC GOLD	5.50%	11/01/2038	03/28/2012	161,522.19	175,453.48	179,051.25	179,649.34	598.09	0.00
	Totals for Cusip				161,522.19	175,453.48	179,051.25	179,649.34	598.09	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	62,440.33	65,406.24	72,206.96	71,339.22	0.00	(867.74)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	62,440.33	65,406.23	72,206.96	71,339.22	0.00	(867.74)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	62,440.18	65,406.09	72,206.78	71,339.05	0.00	(867.73)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	62,440.33	65,406.23	72,206.95	71,339.22	0.00	(867.73)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	62,440.72	65,406.65	72,207.39	71,339.66	0.00	(867.73)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	62,440.32	65,406.22	72,206.94	71,339.21	0.00	(867.73)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	62,440.32	65,406.22	72,206.94	71,339.21	0.00	(867.73)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	62,440.36	65,406.26	72,206.99	71,339.25	0.00	(867.74)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	37,742.33	39,535.09	43,645.80	43,121.30	0.00	(524.50)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	62,440.27	65,406.17	72,206.88	71,339.15	0.00	(867.73)
	Totals for Cusip				599,705.49	628,191.40	693,508.59	685,174.49	0.00	(8,334.10)

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31292JBG4	FHLMC	5.00%	05/01/2034	07/23/2009	841,819.28	860,497.14	926,494.24	923,691.43	0.00	(2,802.81)
	Totals for Cusip				841,819.28	860,497.14	926,494.24	923,691.43	0.00	(2,802.81)
31292K4A2	FHLMC	4.50%	09/01/2040	09/28/2010	1,319,364.62	1,375,746.84	1,423,176.06	1,423,659.06	483.00	0.00
	Totals for Cusip				1,319,364.62	1,375,746.84	1,423,176.06	1,423,659.06	483.00	0.00
31292LAN5	FHLMC GOLD	4.00%	11/01/2040	06/04/2014	4,286,279.39	4,516,666.89	4,542,452.86	4,503,780.77	0.00	(38,672.09)
	Totals for Cusip				4,286,279.39	4,516,666.89	4,542,452.86	4,503,780.77	0.00	(38,672.09)
31292SAX8	FHLMC GOLD	3.00%	01/01/2043	09/12/2013	1,466,689.85	1,383,042.68	1,467,681.13	1,466,092.13	0.00	(1,589.00)
	Totals for Cusip				1,466,689.85	1,383,042.68	1,467,681.13	1,466,092.13	0.00	(1,589.00)
3129416B8	FHLMC	4.50%	09/01/2040	09/24/2010	301,603.83	313,997.86	325,334.27	325,420.22	85.95	0.00
	Totals for Cusip				301,603.83	313,997.86	325,334.27	325,420.22	85.95	0.00
312943NP4	FHLMC GOLD	4.50%	11/01/2040	12/07/2010	428,862.27	445,480.69	462,605.71	460,555.29	0.00	(2,050.42)
	Totals for Cusip				428,862.27	445,480.69	462,605.71	460,555.29	0.00	(2,050.42)
312944DY4	FHLMC	4.50%	12/01/2040	11/29/2010	215,831.22	225,273.85	232,482.78	232,406.71	0.00	(76.07)
	Totals for Cusip				215,831.22	225,273.85	232,482.78	232,406.71	0.00	(76.07)
312944FA4	FHLMC	4.00%	12/01/2040	05/14/2014	1,987,265.46	2,092,994.21	2,105,921.19	2,088,207.22	0.00	(17,713.97)
	Totals for Cusip				1,987,265.46	2,092,994.21	2,105,921.19	2,088,207.22	0.00	(17,713.97)
312944FQ9	FHLMC	4.00%	12/01/2040	08/11/2014	907,726.48	957,509.60	963,093.88	959,244.34	0.00	(3,849.54)
	Totals for Cusip				907,726.48	957,509.60	963,093.88	959,244.34	0.00	(3,849.54)
312944H95	FHLMC	4.00%	12/01/2040	08/11/2014	1,015,584.13	1,071,282.60	1,077,546.35	1,073,293.76	0.00	(4,252.59)
	Totals for Cusip				1,015,584.13	1,071,282.60	1,077,546.35	1,073,293.76	0.00	(4,252.59)
312944PJ4	FHLMC	4.00%	12/01/2040	05/14/2014	2,089,274.26	2,200,430.18	2,214,067.04	2,200,198.51	0.00	(13,868.53)
	Totals for Cusip				2,089,274.26	2,200,430.18	2,214,067.04	2,200,198.51	0.00	(13,868.53)

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312944QH7	FHLMC	4.00%	12/01/2040	08/11/2014	807,239.44	851,511.48	856,491.84	853,040.12	0.00	(3,451.72)
	Totals for Cusip				807,239.44	851,511.48	856,491.84	853,040.12	0.00	(3,451.72)
31296L4D0	FHLMC	6.00%	08/01/2033	01/28/2005	303,918.88	314,128.69	345,468.13	348,289.33	2,821.20	0.00
	Totals for Cusip				303,918.88	314,128.69	345,468.13	348,289.33	2,821.20	0.00
31296L6M8	FHLMC	7.00%	03/01/2033	06/10/2004	4,015.78	4,206.53	4,114.42	4,143.84	29.42	0.00
31296L6M8	FHLMC	7.00%	03/01/2033	06/10/2004	18,849.96	19,745.34	19,312.95	19,451.08	138.13	0.00
	Totals for Cusip				22,865.74	23,951.87	23,427.37	23,594.92	167.55	0.00
31296QQS2	FHLMC	5.50%	11/01/2033	04/12/2004	21,519.43	21,781.67	24,152.74	24,265.02	112.28	0.00
	Totals for Cusip				21,519.43	21,781.67	24,152.74	24,265.02	112.28	0.00
31296RNS3	FHLMC	5.50%	12/01/2033	04/12/2004	18,985.36	19,216.76	20,973.30	21,032.12	58.82	0.00
31296RNS3	FHLMC	5.50%	12/01/2033	04/12/2004	29,619.37	29,980.38	32,720.80	32,812.56	91.76	0.00
	Totals for Cusip				48,604.73	49,197.14	53,694.10	53,844.68	150.58	0.00
31296RSE9	FHLMC	6.00%	12/01/2033	01/28/2005	114,801.14	118,657.73	129,436.44	131,379.18	1,942.74	0.00
	Totals for Cusip				114,801.14	118,657.73	129,436.44	131,379.18	1,942.74	0.00
31296RVU9	FHLMC	6.00%	11/01/2033	01/28/2005	267,685.96	276,678.55	303,081.76	308,378.97	5,297.21	0.00
	Totals for Cusip				267,685.96	276,678.55	303,081.76	308,378.97	5,297.21	0.00
31296RYX0	FHLMC	5.50%	12/01/2033	05/18/2004	156,325.34	154,127.01	173,403.43	173,161.12	0.00	(242.31)
	Totals for Cusip				156,325.34	154,127.01	173,403.43	173,161.12	0.00	(242.31)
31296S2G0	FHLMC	5.50%	01/01/2034	04/06/2004	42,927.95	43,477.97	47,425.46	48,012.88	587.42	0.00
	Totals for Cusip				42,927.95	43,477.97	47,425.46	48,012.88	587.42	0.00
31296SANG6	FHLMC	7.00%	08/01/2031	06/10/2004	15,233.74	15,957.33	17,241.16	17,059.13	0.00	(182.03)
31296SANG6	FHLMC	7.00%	08/01/2031	06/10/2004	34,987.94	36,649.85	39,598.46	39,180.40	0.00	(418.06)

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31296SAN6	FHLMC	7.00%	08/01/2031	06/10/2004	1,302.82	1,364.67	1,474.52	1,458.93	0.00	(15.59)
31296SAN6	FHLMC	7.00%	08/01/2031	06/10/2004	41,029.20	42,978.08	46,435.80	45,945.56	0.00	(490.24)
	Totals for Cusip				92,553.70	96,949.93	104,749.94	103,644.02	0.00	(1,105.92)
31296SK39	FHLMC	5.50%	01/01/2034	04/06/2004	134,121.60	135,840.04	148,208.80	148,634.70	425.90	0.00
	Totals for Cusip				134,121.60	135,840.04	148,208.80	148,634.70	425.90	0.00
31296TYG3	FHLMC	5.50%	02/01/2034	04/12/2004	28,146.85	28,489.88	31,562.17	31,647.14	84.97	0.00
	Totals for Cusip				28,146.85	28,489.88	31,562.17	31,647.14	84.97	0.00
31296UY54	FHLMC	7.00%	03/01/2034	06/10/2004	22,966.24	24,057.13	25,265.15	25,580.32	315.17	0.00
31296UY54	FHLMC	7.00%	03/01/2034	06/10/2004	77,805.13	81,500.89	85,593.46	86,661.14	1,067.68	0.00
31296UY54	FHLMC	7.00%	03/01/2034	06/10/2004	75,334.52	78,912.92	82,875.54	83,909.32	1,033.78	0.00
	Totals for Cusip				176,105.89	184,470.94	193,734.15	196,150.78	2,416.63	0.00
31296XCJ2	FHLMC	7.00%	04/01/2034	06/10/2004	5,243.53	5,492.60	5,530.36	5,514.08	0.00	(16.28)
31296XCJ2	FHLMC	7.00%	04/01/2034	06/10/2004	57,696.57	60,437.17	60,852.72	60,673.54	0.00	(179.18)
31296XCJ2	FHLMC	7.00%	04/01/2034	06/10/2004	37,671.82	39,461.25	39,732.56	39,615.57	0.00	(116.99)
	Totals for Cusip				100,611.92	105,391.02	106,115.64	105,803.19	0.00	(312.45)
31296XGA7	FHLMC	7.00%	04/01/2034	06/10/2004	23,317.91	24,425.50	26,005.73	25,817.87	0.00	(187.86)
	Totals for Cusip				23,317.91	24,425.50	26,005.73	25,817.87	0.00	(187.86)
31296XZH1	FHLMC	5.00%	05/01/2034	05/11/2004	42,898.61	40,693.34	47,446.85	47,372.44	0.00	(74.41)
	Totals for Cusip				42,898.61	40,693.34	47,446.85	47,372.44	0.00	(74.41)
31296YBG7	FHLMC	5.00%	05/01/2034	07/21/2005	801,179.28	789,787.53	880,244.88	878,247.79	0.00	(1,997.09)
	Totals for Cusip				801,179.28	789,787.53	880,244.88	878,247.79	0.00	(1,997.09)
31297B4V1	FHLMC	5.50%	07/01/2034	07/16/2004	770,562.28	775,619.09	856,688.49	864,815.75	8,127.26	0.00

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	Totals for Cusip					775,619.09	856,688.49	864,815.75	8,127.26	0.00
31297HAS8	FHLMC	5.00%	12/01/2034	03/31/2006	568,504.34	541,367.14	621,118.46	622,785.66	1,667.20	0.00
	Totals for Cusip				568,504.34	541,367.14	621,118.46	622,785.66	1,667.20	0.00
31297HU49	FHLMC	6.00%	01/01/2035	01/28/2005	230,417.65	239,400.30	259,025.21	260,374.39	1,349.18	0.00
	Totals for Cusip				230,417.65	239,400.30	259,025.21	260,374.39	1,349.18	0.00
31297HWH8	FHLMC	6.00%	01/01/2035	01/28/2005	179,769.76	186,777.96	201,975.58	203,090.90	1,115.32	0.00
	Totals for Cusip				179,769.76	186,777.96	201,975.58	203,090.90	1,115.32	0.00
31297RLY1	FHLMC	5.00%	07/01/2035	05/13/2009	456,088.80	470,163.42	500,799.59	499,337.72	0.00	(1,461.87)
	Totals for Cusip				456,088.80	470,163.42	500,799.59	499,337.72	0.00	(1,461.87)
31307DNC6	FHLMC GOLD	3.00%	07/01/2028	06/05/2014	4,395,117.02	4,558,560.41	4,545,847.20	4,521,307.55	0.00	(24,539.65)
	Totals for Cusip				4,395,117.02	4,558,560.41	4,545,847.20	4,521,307.55	0.00	(24,539.65)
31307EX58	FHLMC GOLD	3.00%	10/01/2028	06/13/2014	1,875,083.61	1,938,074.71	1,936,767.02	1,927,711.36	0.00	(9,055.66)
	Totals for Cusip				1,875,083.61	1,938,074.71	1,936,767.02	1,927,711.36	0.00	(9,055.66)
31307HBL0	FHLMC GOLD	3.00%	05/01/2029	06/13/2014	1,059,737.47	1,094,841.29	1,093,183.14	1,088,878.43	0.00	(4,304.71)
	Totals for Cusip				1,059,737.47	1,094,841.29	1,093,183.14	1,088,878.43	0.00	(4,304.71)
31307HPQ4	FHLMC GOLD	3.00%	06/01/2029	06/13/2014	975,141.51	1,007,595.44	1,006,734.72	1,002,263.36	0.00	(4,471.36)
	Totals for Cusip				975,141.51	1,007,595.44	1,006,734.72	1,002,263.36	0.00	(4,471.36)
3132GD6Z0	FHLMC GOLD	4.50%	05/01/2041	09/30/2011	796,564.00	847,096.03	858,132.64	855,327.92	0.00	(2,804.72)
	Totals for Cusip				796,564.00	847,096.03	858,132.64	855,327.92	0.00	(2,804.72)
3132GFHE0	FHLMC GOLD	4.50%	07/01/2041	09/30/2011	418,565.05	445,117.78	454,103.69	452,189.50	0.00	(1,914.19)
	Totals for Cusip				418,565.05	445,117.78	454,103.69	452,189.50	0.00	(1,914.19)
3132GGGP4	FHLMC GOLD	4.50%	08/01/2041	09/30/2011	2,263,858.73	2,407,472.29	2,444,363.36	2,432,816.94	0.00	(11,546.42)

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	Totals for Cusip				2,263,858.73	2,407,472.29	2,444,363.36	2,432,816.94	0.00	(11,546.42)
3132GJDF3	FHLMC GOLD	4.50%	09/01/2041	09/30/2011	516,141.79	548,884.53	556,042.31	554,382.58	0.00	(1,659.73)
	Totals for Cusip				516,141.79	548,884.53	556,042.31	554,382.58	0.00	(1,659.73)
3132GJQ28	FHLMC GOLD	4.50%	09/01/2041	09/30/2011	202,177.64	215,003.28	217,803.21	217,150.63	0.00	(652.58)
	Totals for Cusip				202,177.64	215,003.28	217,803.21	217,150.63	0.00	(652.58)
3132GJQD4	FHLMC GOLD	4.50%	09/01/2041	09/15/2011	1,305,821.40	1,387,027.18	1,408,262.67	1,403,580.82	0.00	(4,681.85)
	Totals for Cusip				1,305,821.40	1,387,027.18	1,408,262.67	1,403,580.82	0.00	(4,681.85)
3132GJZQ5	FHLMC GOLD	4.50%	10/01/2041	09/30/2011	102,336.94	108,828.94	110,245.19	109,902.14	0.00	(343.05)
	Totals for Cusip				102,336.94	108,828.94	110,245.19	109,902.14	0.00	(343.05)
3132HMBL4	FHLMC GOLD	3.50%	09/01/2042	12/09/2013	604,746.81	602,762.49	624,414.61	623,242.95	0.00	(1,171.66)
	Totals for Cusip				604,746.81	602,762.49	624,414.61	623,242.95	0.00	(1,171.66)
3132HNH51	FHLMC GOLD	3.50%	10/01/2042	07/09/2014	7,458,213.39	7,616,700.45	7,686,910.94	7,660,753.03	0.00	(26,157.91)
	Totals for Cusip				7,458,213.39	7,616,700.45	7,686,910.94	7,660,753.03	0.00	(26,157.91)
3132HQC26	FHLMC GOLD	3.00%	12/01/2042	08/14/2013	1,308,834.40	1,253,822.48	1,309,719.01	1,308,301.10	0.00	(1,417.91)
	Totals for Cusip				1,308,834.40	1,253,822.48	1,309,719.01	1,308,301.10	0.00	(1,417.91)
3132HODH2	FHLMC GOLD	3.50%	12/01/2042	03/14/2013	1,123,781.54	1,182,955.66	1,158,935.79	1,157,713.43	0.00	(1,222.36)
	Totals for Cusip				1,123,781.54	1,182,955.66	1,158,935.79	1,157,713.43	0.00	(1,222.36)
3132JA6N0	FHLMC	3.50%	06/01/2043	08/29/2014	1,755,044.46	1,803,856.61	1,808,509.48	1,806,947.18	0.00	(1,562.30)
	Totals for Cusip				1,755,044.46	1,803,856.61	1,808,509.48	1,806,947.18	0.00	(1,562.30)
3132KE6E0	FHLMC GOLD	2.50%	07/01/2030	02/18/2016	4,496,451.53	4,619,401.38	4,619,401.38	4,511,073.86	0.00	(108,327.52)
	Totals for Cusip				4,496,451.53	4,619,401.38	4,619,401.38	4,511,073.86	0.00	(108,327.52)
3132KEJ48	FHLMC GOLD	3.00%	09/01/2028	07/23/2014	4,616,414.80	4,769,694.20	4,765,940.66	4,744,075.84	0.00	(21,864.82)

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	Totals for Cusip				4,616,414.80	4,769,694.20	4,765,940.66	4,744,075.84	0.00	(21,864.82)
3132KETV7	FHLMC GOLD	3.00%	06/01/2029	07/11/2014	2,074,219.32	2,149,409.76	2,143,451.59	2,133,327.64	0.00	(10,123.95)
	Totals for Cusip				2,074,219.32	2,149,409.76	2,143,451.59	2,133,327.64	0.00	(10,123.95)
3132KEZJ7	FHLMC GOLD	2.50%	03/01/2030	04/14/2015	2,010,711.23	2,074,252.84	2,031,428.93	2,017,276.30	0.00	(14,152.63)
	Totals for Cusip				2,010,711.23	2,074,252.84	2,031,428.93	2,017,276.30	0.00	(14,152.63)
31335PBR5	FHLMC	8.09%	01/17/2021	07/01/2009	31,976.93	34,213.70	34,177.24	32,487.74	0.00	(1,689.50)
	Totals for Cusip				31,976.93	34,213.70	34,177.24	32,487.74	0.00	(1,689.50)
313401R52	FHLMC	9.00%	08/01/2019	12/31/1997	868.96	803.01	900.66	877.12	0.00	(23.54)
	Totals for Cusip				868.96	803.01	900.66	877.12	0.00	(23.54)
313404ZY4	FHA	7.43%	01/01/2024	12/31/1997	223,701.81	153,725.43	219,787.04	216,990.76	0.00	(2,796.28)
	Totals for Cusip				223,701.81	153,725.43	219,787.04	216,990.76	0.00	(2,796.28)
31347WD86	FHLMC	9.00%	09/01/2019	12/31/1997	580.73	542.67	586.89	586.38	0.00	(0.51)
	Totals for Cusip				580.73	542.67	586.89	586.38	0.00	(0.51)
3136144L0	FNMA	9.50%	08/01/2020	12/31/1997	3,127.27	2,932.43	3,419.15	3,385.99	0.00	(33.16)
	Totals for Cusip				3,127.27	2,932.43	3,419.15	3,385.99	0.00	(33.16)
313615AB2	FNMA	9.00%	02/01/2021	12/31/1997	107.61	135.48	117.55	115.94	0.00	(1.61)
313615AB2	FNMA	9.00%	02/01/2021	12/31/1997	97.63	122.92	106.64	105.19	0.00	(1.45)
	Totals for Cusip				205.24	258.40	224.19	221.13	0.00	(3.06)
31361XB38	FNMA	9.00%	01/01/2020	12/31/1997	96.46	97.20	103.46	99.53	0.00	(3.93)
	Totals for Cusip				96.46	97.20	103.46	99.53	0.00	(3.93)
31362TUK7	FNMA	9.00%	03/01/2021	12/31/1997	37.65	46.70	40.84	39.44	0.00	(1.40)
	Totals for Cusip				37.65	46.70	40.84	39.44	0.00	(1.40)

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31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	907.99	966.02	1,032.67	1,020.62	0.00	(12.05)
31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	1,481.37	1,575.99	1,684.79	1,665.12	0.00	(19.67)
31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	601.75	640.19	684.39	676.39	0.00	(8.00)
31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	3,637.01	3,869.36	4,136.47	4,088.15	0.00	(48.32)
31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	864.93	920.19	983.70	972.22	0.00	(11.48)
31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	7,946.99	8,454.68	9,038.31	8,932.75	0.00	(105.56)
31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	2,728.80	2,903.11	3,103.55	3,067.29	0.00	(36.26)
	Totals for Cusip				18,168.84	19,329.54	20,663.88	20,422.54	0.00	(241.34)
31365EGF4	FNMA	9.50%	03/01/2025	12/31/1997	1,423.82	1,510.53	1,478.86	1,475.12	0.00	(3.74)
	Totals for Cusip				1,423.82	1,510.53	1,478.86	1,475.12	0.00	(3.74)
31367RWQ1	FNMA	9.00%	09/01/2022	12/31/1997	640.51	704.29	643.10	643.08	0.00	(0.02)
31367RWQ1	FNMA	9.00%	09/01/2022	12/31/1997	9,483.06	10,427.64	9,521.69	9,521.17	0.00	(0.52)
	Totals for Cusip				10,123.57	11,131.93	10,164.79	10,164.25	0.00	(0.54)
31368HB44	FNMA	9.50%	08/01/2022	12/31/1997	64.43	68.16	68.98	66.46	0.00	(2.52)
	Totals for Cusip				64.43	68.16	68.98	66.46	0.00	(2.52)
31368HL76	FNMA	5.50%	03/01/2034	02/29/2012	133,632.64	146,020.52	150,236.44	149,913.25	0.00	(323.19)
	Totals for Cusip				133,632.64	146,020.52	150,236.44	149,913.25	0.00	(323.19)
31371E3T0	FNMA	9.50%	01/01/2025	12/31/1997	2,269.01	2,416.84	2,541.43	2,548.98	7.55	0.00
31371E3T0	FNMA	9.50%	01/01/2025	12/31/1997	2,035.26	2,165.58	2,279.63	2,286.39	6.76	0.00
31371E3T0	FNMA	9.50%	01/01/2025	12/31/1997	1,553.32	1,656.44	1,739.82	1,744.98	5.16	0.00
31371E3T0	FNMA	9.50%	01/01/2025	12/31/1997	800.13	853.26	896.20	898.86	2.66	0.00
31371E3T0	FNMA	9.50%	01/01/2025	12/31/1997	464.12	494.95	519.84	521.39	1.55	0.00

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31371E3T0	FNMA	9.50%	01/01/2025	12/31/1997	1,497.49	1,596.76	1,677.27	1,682.27	5.00	0.00
	Totals for Cusip				8,619.33	9,183.83	9,654.19	9,682.87	28.68	0.00
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	7,455.64	7,940.05	7,719.67	7,665.43	0.00	(54.24)
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	1,106.93	1,177.93	1,146.13	1,138.08	0.00	(8.05)
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	3,240.09	3,450.56	3,354.85	3,331.26	0.00	(23.59)
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	2,941.90	3,130.60	3,046.07	3,024.68	0.00	(21.39)
	Totals for Cusip				14,744.56	15,699.14	15,266.72	15,159.45	0.00	(107.27)
31371K6B2	FNMA	5.00%	06/01/2033	07/01/2009	1,891,485.46	1,935,781.74	2,092,357.68	2,071,876.37	0.00	(20,481.31)
	Totals for Cusip				1,891,485.46	1,935,781.74	2,092,357.68	2,071,876.37	0.00	(20,481.31)
31371KNX5	FNMA	5.50%	05/01/2017	04/17/2002	337.66	332.70	344.26	338.72	0.00	(5.54)
	Totals for Cusip				337.66	332.70	344.26	338.72	0.00	(5.54)
31371M7M3	FNMA	5.50%	02/01/2027	02/29/2012	179,043.80	195,361.56	199,348.07	198,883.29	0.00	(464.78)
	Totals for Cusip				179,043.80	195,361.56	199,348.07	198,883.29	0.00	(464.78)
31371MHJ9	FNMA	5.50%	11/01/2035	05/19/2009	78,338.01	81,324.67	87,859.33	87,703.66	0.00	(155.67)
	Totals for Cusip				78,338.01	81,324.67	87,859.33	87,703.66	0.00	(155.67)
31371MU96	FNMA	6.00%	07/01/2036	07/15/2009	675,322.86	706,345.49	764,501.63	766,293.54	1,791.91	0.00
31371MU96	FNMA	6.00%	07/01/2036	07/16/2009	80,995.32	84,905.85	91,691.05	91,905.95	214.90	0.00
	Totals for Cusip				756,318.18	791,251.34	856,192.68	858,199.49	2,006.81	0.00
31371NKN4	FNMA	6.50%	09/01/2037	07/01/2009	113,708.35	120,891.25	124,122.08	125,372.86	1,250.78	0.00
	Totals for Cusip				113,708.35	120,891.25	124,122.08	125,372.86	1,250.78	0.00
31372PV97	FNMA	9.50%	12/01/2024	12/31/1997	546.31	577.40	558.28	556.82	0.00	(1.46)
	Totals for Cusip				546.31	577.40	558.28	556.82	0.00	(1.46)

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31372PVH9	FNMA	9.50%	11/01/2024	12/31/1997	362.38	382.87	363.97	363.96	0.00	(0.01)
	Totals for Cusip				362.38	382.87	363.97	363.96	0.00	(0.01)
31372PWE5	FNMA	9.50%	12/01/2024	12/31/1997	1,928.45	2,103.87	2,045.94	2,035.55	0.00	(10.39)
31372PWE5	FNMA	9.50%	12/01/2024	12/31/1997	5,528.09	6,008.17	5,864.85	5,835.09	0.00	(29.76)
31372PWE5	FNMA	9.50%	12/01/2024	12/31/1997	5,310.54	5,660.04	5,634.05	5,605.46	0.00	(28.59)
	Totals for Cusip				12,767.08	13,772.08	13,544.84	13,476.10	0.00	(68.74)
31373L6A0	FNMA	9.50%	01/01/2025	12/31/1997	3,644.23	3,880.25	3,713.24	3,703.28	0.00	(9.96)
	Totals for Cusip				3,644.23	3,880.25	3,713.24	3,703.28	0.00	(9.96)
31373L6P7	FNMA	9.50%	01/01/2025	12/31/1997	10,342.90	11,117.15	10,767.24	10,688.55	0.00	(78.69)
	Totals for Cusip				10,342.90	11,117.15	10,767.24	10,688.55	0.00	(78.69)
31373MAD7	FNMA	9.50%	03/01/2025	12/31/1997	1,527.49	1,617.93	1,526.85	1,534.23	7.38	0.00
31373MAD7	FNMA	9.50%	03/01/2025	12/31/1997	1,493.32	1,587.05	1,492.68	1,499.91	7.23	0.00
	Totals for Cusip				3,020.81	3,204.98	3,019.53	3,034.14	14.61	0.00
31373MW68	FNMA	9.50%	01/01/2025	12/31/1997	1,089.13	1,162.16	1,094.02	1,093.95	0.00	(0.07)
31373MW68	FNMA	9.50%	01/01/2025	12/31/1997	6,435.48	6,829.99	6,464.16	6,463.94	0.00	(0.22)
	Totals for Cusip				7,524.61	7,992.15	7,558.18	7,557.89	0.00	(0.29)
31373NU92	FNMA	9.50%	11/01/2024	12/31/1997	12,133.92	12,798.82	12,187.97	12,187.54	0.00	(0.43)
	Totals for Cusip				12,133.92	12,798.82	12,187.97	12,187.54	0.00	(0.43)
31373Q7G5	FNMA	9.50%	12/01/2024	12/31/1997	4,665.34	4,965.68	4,686.11	4,685.95	0.00	(0.16)
	Totals for Cusip				4,665.34	4,965.68	4,686.11	4,685.95	0.00	(0.16)
31373TFF2	FNMA	9.50%	01/01/2025	12/31/1997	11,833.03	12,558.50	12,097.31	12,043.08	0.00	(54.23)
	Totals for Cusip				11,833.03	12,558.50	12,097.31	12,043.08	0.00	(54.23)

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31373TFL9	FNMA	9.50%	01/01/2025	12/31/1997	3,430.74	3,650.32	3,445.97	3,445.82	0.00	(0.15)
	Totals for Cusip				3,430.74	3,650.32	3,445.97	3,445.82	0.00	(0.15)
31373TW55	FNMA	9.50%	02/01/2025	12/31/1997	144.15	153.44	167.14	164.58	0.00	(2.56)
31373TW55	FNMA	9.50%	02/01/2025	12/31/1997	3,632.64	3,866.91	4,211.69	4,147.41	0.00	(64.28)
	Totals for Cusip				3,776.79	4,020.35	4,378.83	4,311.99	0.00	(66.84)
31373U5X1	FNMA	9.50%	01/01/2025	12/31/1997	1,857.08	2,007.98	1,865.35	1,865.29	0.00	(0.06)
31373U5X1	FNMA	9.50%	01/01/2025	12/31/1997	2,294.25	2,435.69	2,304.46	2,304.40	0.00	(0.06)
31373U5X1	FNMA	9.50%	01/01/2025	12/31/1997	547.20	580.94	549.60	549.62	0.02	0.00
	Totals for Cusip				4,698.53	5,024.61	4,719.41	4,719.31	0.02	(0.12)
31373UJK4	FNMA	9.50%	07/01/2025	12/31/1997	341.59	363.63	393.95	388.87	0.00	(5.08)
	Totals for Cusip				341.59	363.63	393.95	388.87	0.00	(5.08)
31373UVM6	FNMA	9.50%	04/01/2025	12/31/1997	25,580.87	27,153.15	26,854.29	26,692.65	0.00	(161.64)
	Totals for Cusip				25,580.87	27,153.15	26,854.29	26,692.65	0.00	(161.64)
31373V3Q6	FNMA	9.50%	02/01/2025	12/31/1997	3,156.67	3,365.28	3,170.74	3,170.64	0.00	(0.10)
31373V3Q6	FNMA	9.50%	02/01/2025	12/31/1997	2,308.39	2,464.00	2,318.67	2,318.60	0.00	(0.07)
	Totals for Cusip				5,465.06	5,829.28	5,489.41	5,489.24	0.00	(0.17)
31373V3W3	FNMA	9.50%	03/01/2025	12/31/1997	2,398.71	2,579.81	2,409.39	2,409.33	0.00	(0.06)
31373V3W3	FNMA	9.50%	03/01/2025	12/31/1997	3,160.87	3,399.49	3,174.96	3,174.86	0.00	(0.10)
31373V3W3	FNMA	9.50%	03/01/2025	12/31/1997	2,809.12	3,021.21	2,821.64	2,821.55	0.00	(0.09)
	Totals for Cusip				8,368.70	9,000.51	8,405.99	8,405.74	0.00	(0.25)
31373VF91	FNMA	9.50%	04/01/2025	12/31/1997	20,921.23	22,287.36	21,905.47	21,737.95	0.00	(167.52)
31373VF91	FNMA	9.50%	04/01/2025	12/31/1997	23,188.95	24,718.34	24,279.87	24,094.19	0.00	(185.68)



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Totals for Cusip					44,110.18	47,005.70	46,185.34	45,832.14	0.00	(353.20)
31373VKV6	FNMA	9.50%	02/01/2025	12/31/1997	381.12	405.74	382.78	382.79	0.01	0.00
Totals for Cusip					381.12	405.74	382.78	382.79	0.01	0.00
31373W4K6	FNMA	9.50%	02/01/2025	12/31/1997	3,421.76	3,671.00	3,502.25	3,488.38	0.00	(13.87)
Totals for Cusip					3,421.76	3,671.00	3,502.25	3,488.38	0.00	(13.87)
31373W4P5	FNMA	9.50%	02/01/2025	12/31/1997	5,365.86	5,751.25	5,389.65	5,389.41	0.00	(0.24)
31373W4P5	FNMA	9.50%	02/01/2025	12/31/1997	2,889.12	3,096.65	2,901.92	2,901.80	0.00	(0.12)
Totals for Cusip					8,254.98	8,847.90	8,291.57	8,291.21	0.00	(0.36)
31373W5Q2	FNMA	9.50%	02/01/2025	12/31/1997	1,165.91	1,239.73	1,171.06	1,170.99	0.00	(0.07)
Totals for Cusip					1,165.91	1,239.73	1,171.06	1,170.99	0.00	(0.07)
31373WLZ4	FNMA	9.50%	01/01/2025	12/31/1997	4,928.13	5,276.97	4,950.10	4,949.93	0.00	(0.17)
31373WLZ4	FNMA	9.50%	01/01/2025	12/31/1997	188.87	200.47	189.66	189.71	0.05	0.00
Totals for Cusip					5,117.00	5,477.44	5,139.76	5,139.64	0.05	(0.17)
31373WPG2	FNMA	9.50%	02/01/2025	12/31/1997	5,051.43	5,556.03	5,073.47	5,073.08	0.00	(0.39)
Totals for Cusip					5,051.43	5,556.03	5,073.47	5,073.08	0.00	(0.39)
31373XJ36	FNMA	9.50%	04/01/2025	12/31/1997	2,848.69	3,083.11	2,894.99	2,886.04	0.00	(8.95)
31373XJ36	FNMA	9.50%	04/01/2025	12/31/1997	2,812.64	3,044.12	2,858.36	2,849.52	0.00	(8.84)
Totals for Cusip					5,661.33	6,127.23	5,753.35	5,735.56	0.00	(17.79)
31373XJF9	FNMA	9.50%	03/01/2025	12/31/1997	301.75	321.53	314.02	302.44	0.00	(11.58)
31373XJF9	FNMA	9.50%	03/01/2025	12/31/1997	350.80	374.02	365.06	351.61	0.00	(13.45)
Totals for Cusip					652.55	695.55	679.08	654.05	0.00	(25.03)
31373XK83	FNMA	9.50%	03/01/2025	12/31/1997	13,798.24	14,898.16	14,170.08	14,101.80	0.00	(68.28)

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31373XK83	FNMA	9.50%	03/01/2025	12/31/1997	10,517.25	11,159.04	10,800.67	10,748.63	0.00	(52.04)
Totals for Cusip										
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	3,527.48	3,746.10	3,543.21	3,543.10	0.00	(0.11)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	3,036.07	3,224.27	3,049.61	3,049.51	0.00	(0.10)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	4,374.49	4,645.63	4,394.00	4,393.86	0.00	(0.14)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	1,798.80	1,910.29	1,806.83	1,806.76	0.00	(0.07)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	3,172.90	3,369.52	3,187.05	3,186.95	0.00	(0.10)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	461.64	490.25	463.73	463.68	0.00	(0.05)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	1,628.24	1,728.32	1,635.49	1,635.45	0.00	(0.04)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	1,252.65	1,330.31	1,258.23	1,258.20	0.00	(0.03)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	840.25	892.34	844.04	843.97	0.00	(0.07)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	563.10	598.00	565.56	565.59	0.03	0.00
Totals for Cusip										
31373XRQ6	FNMA	9.50%	03/01/2025	12/31/1997	8,991.78	9,594.97	9,453.81	9,399.18	0.00	(54.63)
Totals for Cusip										
31373Y4G1	FNMA	9.50%	03/01/2025	12/31/1997	1,728.59	1,835.95	1,736.30	1,736.24	0.00	(0.06)
Totals for Cusip										
31373Y6K0	FNMA	9.50%	03/01/2025	12/31/1997	719.40	769.31	722.53	722.49	0.00	(0.04)
Totals for Cusip										
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	4,063.69	4,274.00	4,081.76	4,081.62	0.00	(0.14)
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	2,666.44	2,804.44	2,678.30	2,678.20	0.00	(0.10)
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	2,281.13	2,399.19	2,291.28	2,291.19	0.00	(0.09)

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31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	1,282.24	1,348.60	1,287.94	1,287.90	0.00	(0.04)
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	2,900.76	3,050.91	2,913.66	2,913.56	0.00	(0.10)
	Totals for Cusip				13,194.26	13,877.14	13,252.94	13,252.47	0.00	(0.47)
31374ACH1	FNMA	9.50%	03/01/2025	12/31/1997	4,250.50	4,554.31	4,269.23	4,268.98	0.00	(0.25)
	Totals for Cusip				4,250.50	4,554.31	4,269.23	4,268.98	0.00	(0.25)
31374GDY0	FNMA	8.50%	12/01/2026	12/31/1997	129,311.91	134,773.82	151,044.65	149,147.87	0.00	(1,896.78)
	Totals for Cusip				129,311.91	134,773.82	151,044.65	149,147.87	0.00	(1,896.78)
31376KGG26	FNMA	5.50%	09/01/2034	03/31/2006	1,612,309.75	1,576,158.72	1,817,290.86	1,806,839.86	0.00	(10,451.00)
	Totals for Cusip				1,612,309.75	1,576,158.72	1,817,290.86	1,806,839.86	0.00	(10,451.00)
31385JCR7	FNMA	6.00%	03/01/2017	07/01/2009	705.84	752.56	711.43	706.27	0.00	(5.16)
	Totals for Cusip				705.84	752.56	711.43	706.27	0.00	(5.16)
31385JLF3	FNMA	6.00%	08/01/2017	07/01/2009	33,331.20	35,516.47	34,119.74	33,521.01	0.00	(598.73)
	Totals for Cusip				33,331.20	35,516.47	34,119.74	33,521.01	0.00	(598.73)
31385WZP7	FNMA	6.00%	02/01/2018	07/01/2009	48,925.88	52,164.16	50,064.04	49,359.68	0.00	(704.36)
	Totals for Cusip				48,925.88	52,164.16	50,064.04	49,359.68	0.00	(704.36)
31389GSV3	FNMA	7.00%	02/01/2032	07/12/2004	41,415.44	43,945.66	47,526.99	46,667.25	0.00	(859.74)
	Totals for Cusip				41,415.44	43,945.66	47,526.99	46,667.25	0.00	(859.74)
31389RTP1	FNMA	5.50%	05/01/2017	04/12/2002	73.04	71.70	73.17	73.09	0.00	(0.08)
	Totals for Cusip				73.04	71.70	73.17	73.09	0.00	(0.08)
3138A1K34	FNMA	4.00%	12/01/2040	02/29/2012	278,180.31	293,076.60	295,092.14	293,590.19	0.00	(1,501.95)
	Totals for Cusip				278,180.31	293,076.60	295,092.14	293,590.19	0.00	(1,501.95)
3138A2MK2	FNMA	4.00%	01/01/2041	02/29/2012	26,415.14	27,829.64	28,016.08	27,875.87	0.00	(140.21)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip				26,415.14	27,829.64	28,016.08	27,875.87	0.00	(140.21)
3138A3S65	FNMA	4.00%	01/01/2041	02/29/2012	46,937.10	49,450.55	49,790.69	49,444.34	0.00	(346.35)
	Totals for Cusip				46,937.10	49,450.55	49,790.69	49,444.34	0.00	(346.35)
3138A5LP5	FNMA	4.00%	01/01/2041	04/29/2014	514,424.79	537,734.66	545,665.67	540,990.58	0.00	(4,675.09)
	Totals for Cusip				514,424.79	537,734.66	545,665.67	540,990.58	0.00	(4,675.09)
3138A5TQ5	FNMA	4.00%	01/01/2041	02/29/2012	619,211.62	652,369.83	656,807.25	653,879.62	0.00	(2,927.63)
3138A5TQ5	FNMA	4.00%	01/01/2041	04/21/2016	218,656.73	233,621.05	233,621.05	230,898.73	0.00	(2,722.32)
	Totals for Cusip				837,868.35	885,990.88	890,428.30	884,778.35	0.00	(5,649.95)
3138A72U1	FNMA	4.00%	02/01/2041	02/29/2012	251,034.14	264,555.25	266,342.14	264,120.53	0.00	(2,221.61)
	Totals for Cusip				251,034.14	264,555.25	266,342.14	264,120.53	0.00	(2,221.61)
3138A7G28	FNMA	3.50%	02/01/2026	01/04/2011	118,143.30	118,660.18	123,957.85	123,240.24	0.00	(717.61)
	Totals for Cusip				118,143.30	118,660.18	123,957.85	123,240.24	0.00	(717.61)
3138A94P6	FNMA	4.50%	04/01/2041	08/11/2014	541,985.93	584,413.26	586,092.16	583,982.19	0.00	(2,109.97)
	Totals for Cusip				541,985.93	584,413.26	586,092.16	583,982.19	0.00	(2,109.97)
3138AAAY70	FNMA	4.00%	03/01/2041	02/29/2012	36,497.86	38,463.71	38,714.19	38,380.80	0.00	(333.39)
	Totals for Cusip				36,497.86	38,463.71	38,714.19	38,380.80	0.00	(333.39)
3138ABBW8	FNMA	4.00%	04/01/2041	02/29/2012	101,399.14	106,860.64	107,582.84	107,114.08	0.00	(468.76)
	Totals for Cusip				101,399.14	106,860.64	107,582.84	107,114.08	0.00	(468.76)
3138AMUC7	FNMA	4.00%	07/01/2041	02/29/2012	165,965.75	174,904.94	176,061.48	175,228.46	0.00	(833.02)
	Totals for Cusip				165,965.75	174,904.94	176,061.48	175,228.46	0.00	(833.02)
3138AQBPO	FNMA	4.00%	10/01/2041	02/29/2012	119,842.24	126,297.14	127,107.11	126,277.16	0.00	(829.95)
	Totals for Cusip				119,842.24	126,297.14	127,107.11	126,277.16	0.00	(829.95)

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3138AR2T0	FNMA	4.00%	09/01/2041	02/29/2012	60,448.04	63,703.86	64,123.50	63,546.91	0.00	(576.59)
	Totals for Cusip				60,448.04	63,703.86	64,123.50	63,546.91	0.00	(576.59)
3138AUN37	FNMA	4.00%	01/01/2042	02/29/2012	30,318.36	31,951.35	32,169.10	32,025.01	0.00	(144.09)
	Totals for Cusip				30,318.36	31,951.35	32,169.10	32,025.01	0.00	(144.09)
3138AVQF5	FNMA	4.00%	10/01/2041	02/29/2012	25,235.15	26,594.34	26,772.59	26,588.40	0.00	(184.19)
	Totals for Cusip				25,235.15	26,594.34	26,772.59	26,588.40	0.00	(184.19)
3138AW3N1	FNMA	4.00%	11/01/2041	02/29/2012	1,417,033.50	1,493,357.19	1,503,276.17	1,492,954.95	0.00	(10,321.22)
	Totals for Cusip				1,417,033.50	1,493,357.19	1,503,276.17	1,492,954.95	0.00	(10,321.22)
3138AX3X7	FNMA	4.00%	01/01/2042	02/29/2012	63,248.22	66,654.85	67,098.32	66,531.69	0.00	(566.63)
	Totals for Cusip				63,248.22	66,654.85	67,098.32	66,531.69	0.00	(566.63)
3138AX4F5	FNMA	4.00%	01/01/2042	02/29/2012	163,916.33	172,745.15	173,881.59	172,383.59	0.00	(1,498.00)
	Totals for Cusip				163,916.33	172,745.15	173,881.59	172,383.59	0.00	(1,498.00)
3138AYQQ5	FNMA	4.00%	11/01/2041	02/29/2012	210,686.81	222,034.72	223,514.96	222,486.66	0.00	(1,028.30)
	Totals for Cusip				210,686.81	222,034.72	223,514.96	222,486.66	0.00	(1,028.30)
3138E0RJ0	FNMA	4.00%	12/01/2041	11/25/2015	1,399,162.37	1,485,516.94	1,485,543.38	1,471,447.60	0.00	(14,095.78)
	Totals for Cusip				1,399,162.37	1,485,516.94	1,485,543.38	1,471,447.60	0.00	(14,095.78)
3138E2K79	FNMA	4.00%	01/01/2042	11/25/2015	3,835,355.64	4,074,166.45	4,072,663.02	4,041,256.21	0.00	(31,406.81)
	Totals for Cusip				3,835,355.64	4,074,166.45	4,072,663.02	4,041,256.21	0.00	(31,406.81)
3138E2MD4	FNMA	3.00%	01/01/2027	02/29/2012	230,588.17	239,685.58	238,767.37	237,154.07	0.00	(1,613.30)
	Totals for Cusip				230,588.17	239,685.58	238,767.37	237,154.07	0.00	(1,613.30)
3138E2TH8	FNMA	3.00%	01/01/2027	02/29/2012	155,405.90	161,537.14	160,918.99	159,825.57	0.00	(1,093.42)
	Totals for Cusip				155,405.90	161,537.14	160,918.99	159,825.57	0.00	(1,093.42)

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3138E4AC5	FNMA	4.00%	01/01/2042	02/29/2012	30,037.26	31,655.15	31,824.68	31,652.00	0.00	(172.68)
	Totals for Cusip				30,037.26	31,655.15	31,824.68	31,652.00	0.00	(172.68)
3138E4V99	FNMA	3.00%	01/01/2027	02/29/2012	299,660.98	311,483.50	310,364.24	308,196.29	0.00	(2,167.95)
	Totals for Cusip				299,660.98	311,483.50	310,364.24	308,196.29	0.00	(2,167.95)
3138EBRL1	FNMA	3.50%	03/01/2027	12/17/2014	3,962,511.36	4,192,832.32	4,151,917.22	4,137,275.70	0.00	(14,641.52)
	Totals for Cusip				3,962,511.36	4,192,832.32	4,151,917.22	4,137,275.70	0.00	(14,641.52)
3138EG6Y5	FNMA	6.50%	10/01/2038	02/29/2012	969,989.50	1,106,718.99	1,124,676.66	1,099,149.08	0.00	(25,527.58)
	Totals for Cusip				969,989.50	1,106,718.99	1,124,676.66	1,099,149.08	0.00	(25,527.58)
3138EGFB5	FNMA	4.00%	04/01/2041	02/29/2012	68,506.25	72,174.69	72,715.48	72,293.81	0.00	(421.67)
	Totals for Cusip				68,506.25	72,174.69	72,715.48	72,293.81	0.00	(421.67)
3138EGGZ1	FNMA	4.50%	04/01/2041	02/29/2012	4,125,736.48	4,438,691.64	4,464,792.09	4,455,415.25	0.00	(9,376.84)
	Totals for Cusip				4,125,736.48	4,438,691.64	4,464,792.09	4,455,415.25	0.00	(9,376.84)
3138EH5Y4	FNMA	3.00%	05/01/2027	05/18/2012	719,222.30	754,958.64	744,741.87	739,749.23	0.00	(4,992.64)
	Totals for Cusip				719,222.30	754,958.64	744,741.87	739,749.23	0.00	(4,992.64)
3138EP7H7	FNMA	2.50%	10/01/2043	05/13/2015	875,438.65	850,816.93	846,033.54	837,352.08	0.00	(8,681.46)
3138EP7H7	FNMA	2.50%	10/01/2043	05/13/2015	875,437.81	850,816.12	846,032.73	837,351.28	0.00	(8,681.45)
3138EP7H7	FNMA	2.50%	10/01/2043	05/13/2015	875,436.93	850,815.25	846,031.88	837,350.43	0.00	(8,681.45)
	Totals for Cusip				2,626,313.39	2,552,448.30	2,538,098.15	2,512,053.79	0.00	(26,044.36)
3138LUSZ9	FNMA	3.50%	06/01/2042	11/05/2014	2,658,584.04	2,747,272.74	2,748,821.71	2,741,908.18	0.00	(6,913.53)
	Totals for Cusip				2,658,584.04	2,747,272.74	2,748,821.71	2,741,908.18	0.00	(6,913.53)
3138M1MS4	FNMA	3.50%	07/01/2042	08/13/2013	13,520,631.03	13,534,362.95	13,978,228.94	13,941,165.11	0.00	(37,063.83)
	Totals for Cusip				13,520,631.03	13,534,362.95	13,978,228.94	13,941,165.11	0.00	(37,063.83)

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3138M8G80	FNMA	2.50%	08/01/2027	11/26/2013	98,714.24	98,621.71	100,274.47	98,956.54	0.00	(1,317.93)
3138M8G80	FNMA	2.50%	08/01/2027	11/26/2013	420,275.21	419,881.18	426,917.86	421,306.78	0.00	(5,611.08)
	Totals for Cusip				518,989.45	518,502.89	527,192.33	520,263.32	0.00	(6,929.01)
3138MGB38	FNMA	2.50%	12/01/2027	08/22/2013	1,281,794.05	1,257,760.42	1,298,791.37	1,285,730.90	0.00	(13,060.47)
	Totals for Cusip				1,281,794.05	1,257,760.42	1,298,791.37	1,285,730.90	0.00	(13,060.47)
3138MLXD1	FNMA	3.00%	12/01/2042	08/15/2013	8,775,469.68	8,377,831.20	8,799,009.08	8,772,955.24	0.00	(26,053.84)
	Totals for Cusip				8,775,469.68	8,377,831.20	8,799,009.08	8,772,955.24	0.00	(26,053.84)
3138W2K20	FNMA	2.50%	07/01/2028	11/26/2013	105,081.05	104,982.54	106,469.71	105,402.96	0.00	(1,066.75)
	Totals for Cusip				105,081.05	104,982.54	106,469.71	105,402.96	0.00	(1,066.75)
3138W5GH5	FNMA	3.00%	06/01/2043	12/30/2013	755,890.17	720,339.72	757,500.88	755,674.42	0.00	(1,826.46)
	Totals for Cusip				755,890.17	720,339.72	757,500.88	755,674.42	0.00	(1,826.46)
3138W7GM0	FNMA	3.50%	03/01/2043	04/23/2013	2,063,850.82	2,210,255.27	2,136,745.66	2,127,763.49	0.00	(8,982.17)
	Totals for Cusip				2,063,850.82	2,210,255.27	2,136,745.66	2,127,763.49	0.00	(8,982.17)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.30	683,248.00	722,259.98	720,662.54	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.29	683,247.99	722,259.97	720,662.53	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.29	683,247.99	722,259.97	720,662.53	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.28	683,247.98	722,259.96	720,662.52	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	387,662.99	367,431.83	388,411.41	387,552.34	0.00	(859.07)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.29	683,247.99	722,259.97	720,662.53	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.27	683,247.97	722,259.95	720,662.51	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.28	683,247.98	722,259.96	720,662.52	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.25	683,247.95	722,259.93	720,662.49	0.00	(1,597.44)



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3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.28	683,247.98	722,259.96	720,662.52	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.22	683,247.92	722,259.90	720,662.46	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.32	683,248.02	722,260.00	720,662.56	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.47	683,248.15	722,260.15	720,662.71	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.29	683,247.99	722,259.97	720,662.53	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	711,473.16	674,343.15	712,846.71	711,270.08	0.00	(1,576.63)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.29	683,247.99	722,259.97	720,662.53	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.29	683,247.99	722,259.97	720,662.53	0.00	(1,597.44)
	Totals for Cusip				11,912,160.56	11,290,494.87	11,935,157.73	11,908,760.43	0.00	(26,397.30)
3138W9AE0	FNMA	2.50%	07/01/2028	11/26/2013	29,523.64	29,495.96	29,914.23	29,614.18	0.00	(300.05)
	Totals for Cusip				29,523.64	29,495.96	29,914.23	29,614.18	0.00	(300.05)
3138W9AF7	FNMA	2.50%	07/01/2028	11/26/2013	524,289.08	523,797.55	531,229.74	525,897.97	0.00	(5,331.77)
3138W9AF7	FNMA	2.50%	07/01/2028	11/26/2013	59,401.49	59,345.81	60,187.86	59,583.78	0.00	(604.08)
	Totals for Cusip				583,690.57	583,143.36	591,417.60	585,481.75	0.00	(5,935.85)
3138W9AS9	FNMA	3.00%	07/01/2043	01/02/2014	399,947.81	380,450.35	400,768.28	399,833.64	0.00	(934.64)
	Totals for Cusip				399,947.81	380,450.35	400,768.28	399,833.64	0.00	(934.64)
3138W9AU4	FNMA	3.00%	07/01/2043	11/06/2014	1,431,264.52	1,428,021.82	1,434,201.32	1,430,856.70	0.00	(3,344.62)
	Totals for Cusip				1,431,264.52	1,428,021.82	1,434,201.32	1,430,856.70	0.00	(3,344.62)
3138W9BR0	FNMA	2.50%	07/01/2028	11/26/2013	81,245.14	81,168.96	82,320.27	81,494.32	0.00	(825.95)
	Totals for Cusip				81,245.14	81,168.96	82,320.27	81,494.32	0.00	(825.95)
3138W9KR0	FNMA	3.00%	08/01/2043	11/06/2014	5,203,890.99	5,192,100.90	5,214,360.54	5,202,409.81	0.00	(11,950.73)
	Totals for Cusip				5,203,890.99	5,192,100.90	5,214,360.54	5,202,409.81	0.00	(11,950.73)



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3138W9SE1	FNMA	3.00%	09/01/2043	03/06/2015	1,255,756.96	1,266,941.03	1,258,231.68	1,255,399.61	0.00	(2,832.07)
	Totals for Cusip				1,255,756.96	1,266,941.03	1,258,231.68	1,255,399.61	0.00	(2,832.07)
3138W9ZU7	FNMA	2.50%	10/01/2028	11/26/2013	24,871.81	24,848.45	25,200.89	24,932.76	0.00	(268.13)
	Totals for Cusip				24,871.81	24,848.45	25,200.89	24,932.76	0.00	(268.13)
3138WARU3	FNMA	3.00%	08/01/2043	01/02/2014	263,242.34	250,409.26	263,470.77	261,798.20	0.00	(1,672.57)
3138WARU3	FNMA	3.00%	08/01/2043	01/02/2014	263,242.33	250,409.26	263,470.76	261,798.19	0.00	(1,672.57)
	Totals for Cusip				526,484.67	500,818.52	526,941.53	523,596.39	0.00	(3,345.14)
3138WCUT8	FNMA	4.00%	09/01/2044	04/02/2015	920,487.67	985,029.67	974,370.66	967,913.08	0.00	(6,457.58)
	Totals for Cusip				920,487.67	985,029.67	974,370.66	967,913.08	0.00	(6,457.58)
3138WEGZ6	FNMA	3.00%	04/01/2045	03/18/2015	2,678,195.49	2,721,506.92	2,681,097.06	2,664,137.80	0.00	(16,959.26)
	Totals for Cusip				2,678,195.49	2,721,506.92	2,681,097.06	2,664,137.80	0.00	(16,959.26)
3138WF6Y7	FNMA	4.00%	12/01/2045	12/05/2016	3,408,584.94	3,586,736.76	3,586,736.76	3,585,330.26	0.00	(1,406.50)
	Totals for Cusip				3,408,584.94	3,586,736.76	3,586,736.76	3,585,330.26	0.00	(1,406.50)
3138WG4K7	FNMA	2.50%	05/01/2046	10/07/2016	1,477,114.23	1,481,153.22	1,481,153.22	1,406,868.91	0.00	(74,284.31)
	Totals for Cusip				1,477,114.23	1,481,153.22	1,481,153.22	1,406,868.91	0.00	(74,284.31)
3138WGAE4	FNMA	4.00%	12/01/2045	11/08/2016	11,256,307.88	12,058,759.52	12,058,759.52	11,840,105.93	0.00	(218,653.59)
	Totals for Cusip				11,256,307.88	12,058,759.52	12,058,759.52	11,840,105.93	0.00	(218,653.59)
3138WGGZ1	FNMA	4.00%	01/01/2046	11/02/2016	3,447,896.75	3,693,290.03	3,693,290.03	3,627,330.99	0.00	(65,959.04)
	Totals for Cusip				3,447,896.75	3,693,290.03	3,693,290.03	3,627,330.99	0.00	(65,959.04)
3138WGVQ	FNMA	3.50%	04/01/2046	12/05/2016	21,133,837.54	21,636,591.72	21,636,591.72	21,677,149.19	40,557.47	0.00
	Totals for Cusip				21,133,837.54	21,636,591.72	21,636,591.72	21,677,149.19	40,557.47	0.00
3138WHLL4	FNMA	2.50%	07/01/2046	10/05/2016	2,931,810.48	2,943,950.00	2,943,950.00	2,792,386.88	0.00	(151,563.12)



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	Totals for Cusip				2,931,810.48	2,943,950.00	2,943,950.00	2,792,386.88	0.00	(151,563.12)
3138WHRP9	FNMA	2.00%	08/01/2031	08/09/2016	3,146,124.09	3,193,070.16	3,193,070.16	3,066,235.91	0.00	(126,834.25)
	Totals for Cusip				3,146,124.09	3,193,070.16	3,193,070.16	3,066,235.91	0.00	(126,834.25)
3138WMA84	FNMA	2.50%	04/01/2028	11/26/2013	423,875.09	423,477.71	429,395.12	424,914.77	0.00	(4,480.35)
3138WMA84	FNMA	2.50%	04/01/2028	11/26/2013	53,513.21	53,463.04	54,210.11	53,644.47	0.00	(565.64)
	Totals for Cusip				477,388.30	476,940.75	483,605.23	478,559.24	0.00	(5,045.99)
3138WRC24	FNMA	2.50%	06/01/2028	11/26/2013	64,195.91	64,135.73	65,042.11	64,392.22	0.00	(649.89)
3138WRC24	FNMA	2.50%	06/01/2028	11/26/2013	191,082.69	190,903.56	193,601.45	191,667.03	0.00	(1,934.42)
	Totals for Cusip				255,278.60	255,039.29	258,643.56	256,059.25	0.00	(2,584.31)
3138WTRV0	FNMA	3.00%	06/01/2043	12/30/2013	753,650.78	717,852.37	755,254.88	753,436.02	0.00	(1,818.86)
3138WTRV0	FNMA	3.00%	06/01/2043	12/30/2013	753,651.52	717,853.07	755,255.62	753,436.76	0.00	(1,818.86)
	Totals for Cusip				1,507,302.30	1,435,705.44	1,510,510.50	1,506,872.78	0.00	(3,637.72)
3138WUWB	FNMA	2.50%	07/01/2028	11/26/2013	103,611.48	103,514.32	104,984.68	103,929.88	0.00	(1,054.80)
	Totals for Cusip				103,611.48	103,514.32	104,984.68	103,929.88	0.00	(1,054.80)
3138WVPH8	FNMA	3.00%	06/01/2043	01/02/2014	451,023.28	429,035.89	452,000.24	450,894.92	0.00	(1,105.32)
	Totals for Cusip				451,023.28	429,035.89	452,000.24	450,894.92	0.00	(1,105.32)
3138X0K80	FNMA	2.50%	07/01/2028	11/26/2013	40,395.03	40,357.16	40,920.19	40,518.86	0.00	(401.33)
	Totals for Cusip				40,395.03	40,357.16	40,920.19	40,518.86	0.00	(401.33)
3138X0M54	FNMA	2.50%	07/01/2028	11/26/2013	570,514.64	569,979.79	578,055.11	572,261.19	0.00	(5,793.92)
3138X0M54	FNMA	2.50%	07/01/2028	11/26/2013	47,922.16	47,877.21	48,555.53	48,068.87	0.00	(486.66)
	Totals for Cusip				618,436.80	617,857.00	626,610.64	620,330.06	0.00	(6,280.58)
3138X0Y36	FNMA	3.00%	07/01/2043	01/02/2014	720,648.79	685,517.16	722,154.00	720,443.27	0.00	(1,710.73)



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	Totals for Cusip				720,648.79	685,517.16	722,154.00	720,443.27	0.00	(1,710.73)
3138X6CB9	FNMA	2.50%	08/01/2028	11/26/2013	18,908.49	18,890.73	19,158.67	18,966.48	0.00	(192.19)
3138X6CB9	FNMA	2.50%	08/01/2028	11/26/2013	505,246.83	504,773.17	511,931.86	506,796.39	0.00	(5,135.47)
	Totals for Cusip				524,155.32	523,663.90	531,090.53	525,762.87	0.00	(5,327.66)
3138X9MT3	FNMA	2.50%	11/01/2028	11/26/2013	28,538.40	28,511.67	28,916.10	28,608.45	0.00	(307.65)
	Totals for Cusip				28,538.40	28,511.67	28,916.10	28,608.45	0.00	(307.65)
3138XABP0	FNMA	3.00%	07/01/2043	01/02/2014	481,646.41	458,166.17	482,671.47	481,509.34	0.00	(1,162.13)
	Totals for Cusip				481,646.41	458,166.17	482,671.47	481,509.34	0.00	(1,162.13)
3138XC3H3	FNMA	2.50%	11/01/2028	11/26/2013	78,746.80	78,672.98	79,635.69	78,939.80	0.00	(695.89)
3138XC3H3	FNMA	2.50%	11/01/2028	11/26/2013	43,356.39	43,315.77	43,845.82	43,462.65	0.00	(383.17)
	Totals for Cusip				122,103.19	121,988.75	123,481.51	122,402.45	0.00	(1,079.06)
3138XKS21	FNMA	2.50%	01/01/2029	11/26/2013	34,599.65	34,567.20	34,913.16	34,684.29	0.00	(228.87)
3138XKS21	FNMA	2.50%	01/01/2029	11/26/2013	179,257.82	179,089.76	180,882.17	179,696.32	0.00	(1,185.85)
	Totals for Cusip				213,857.47	213,656.96	215,795.33	214,380.61	0.00	(1,414.72)
3138XKYE8	FNMA	2.50%	01/01/2029	11/26/2013	22,316.62	22,295.70	22,568.01	22,371.22	0.00	(196.79)
	Totals for Cusip				22,316.62	22,295.70	22,568.01	22,371.22	0.00	(196.79)
3138Y5DZ6	FNMA	3.50%	07/01/2027	01/09/2015	3,737,763.34	3,968,307.40	3,925,546.21	3,903,401.61	0.00	(22,144.60)
	Totals for Cusip				3,737,763.34	3,968,307.40	3,925,546.21	3,903,401.61	0.00	(22,144.60)
3138YB6B4	FNMA	3.00%	04/01/2045	03/27/2015	0.00	0.00	0.00	0.00	0.00	0.00
3138YB6B4	FNMA	3.00%	04/01/2045	03/27/2015	0.01	0.01	0.00	0.00	0.00	0.00
	Totals for Cusip				0.01	0.01	0.00	0.00	0.00	0.00
3138YRAW8	FNMA	3.00%	05/01/2045	03/27/2015	0.01	0.01	0.00	0.00	0.00	0.00

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3138YRAW8	FNMA	3.00%	05/01/2045	03/27/2015	0.00	0.00	0.00	0.00	0.00	0.00
Totals for Cusip										
3138YVER6	FNMA	3.50%	11/01/2045	11/05/2015	3,674,741.32	3,806,371.70	3,794,151.37	3,769,648.17	0.00	(24,503.20)
Totals for Cusip										
3138YWJV0	FNMA	3.50%	10/01/2045	09/12/2016	11,436,874.49	12,026,811.71	12,026,811.71	11,729,987.86	0.00	(296,823.85)
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	366,369.09	377,188.43	377,188.43	375,758.69	0.00	(1,429.74)
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	590,801.00	608,248.09	608,248.09	605,942.52	0.00	(2,305.57)
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	1,000,000.79	1,029,532.06	1,029,532.06	1,025,629.61	0.00	(3,902.45)
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	1,000,000.79	1,029,532.06	1,029,532.06	1,025,629.61	0.00	(3,902.45)
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	1,000,000.79	1,029,532.06	1,029,532.06	1,025,629.61	0.00	(3,902.45)
Totals for Cusip										
31390AEC0	FNMA	5.50%	09/01/2017	06/10/2003	14,375.21	15,005.25	14,677.99	14,488.10	0.00	(189.89)
Totals for Cusip										
31390CTC0	FNMA	7.00%	05/01/2032	08/20/2002	112,512.93	117,365.02	127,059.57	122,032.94	0.00	(5,026.63)
Totals for Cusip										
31390GBM8	FNMA	7.00%	05/01/2032	07/26/2004	22,714.45	24,102.15	26,982.80	26,921.54	0.00	(61.26)
Totals for Cusip										
31390GHF7	FNMA	7.00%	06/01/2032	10/28/2002	10,177.19	10,628.80	11,672.01	11,501.61	0.00	(170.40)
Totals for Cusip										
31390LP26	FNMA	6.50%	09/01/2032	09/27/2002	152,776.75	158,672.98	174,600.38	172,846.52	0.00	(1,753.86)
Totals for Cusip										
31390MFW9	FNMA	6.50%	07/01/2017	09/10/2002	4,035.19	4,226.86	4,109.87	4,049.10	0.00	(60.77)



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	Totals for Cusip				4,035.19	4,226.86	4,109.87	4,049.10	0.00	(60.77)
31390Q2A2	FNMA	6.50%	09/01/2017	09/10/2002	30,111.15	31,550.84	30,813.45	30,355.43	0.00	(458.02)
	Totals for Cusip				30,111.15	31,550.84	30,813.45	30,355.43	0.00	(458.02)
31390REE9	FNMA	7.00%	07/01/2032	07/26/2004	74,750.67	79,317.47	85,247.36	84,620.11	0.00	(627.25)
	Totals for Cusip				74,750.67	79,317.47	85,247.36	84,620.11	0.00	(627.25)
31390T3S6	FNMA	6.50%	09/01/2032	09/16/2002	30,643.27	31,782.81	35,020.57	34,668.77	0.00	(351.80)
	Totals for Cusip				30,643.27	31,782.81	35,020.57	34,668.77	0.00	(351.80)
31390VPW8	FNMA	6.50%	09/01/2032	09/18/2002	143,958.68	149,672.05	164,522.68	162,870.05	0.00	(1,652.63)
	Totals for Cusip				143,958.68	149,672.05	164,522.68	162,870.05	0.00	(1,652.63)
31391AVF3	FNMA	6.00%	09/01/2017	09/10/2002	2,557.90	2,650.63	2,613.76	2,569.89	0.00	(43.87)
	Totals for Cusip				2,557.90	2,650.63	2,613.76	2,569.89	0.00	(43.87)
31391AVP1	FNMA	6.50%	09/01/2032	09/18/2002	26,540.65	27,560.80	30,331.89	30,027.21	0.00	(304.68)
	Totals for Cusip				26,540.65	27,560.80	30,331.89	30,027.21	0.00	(304.68)
31391CNM3	FNMA	5.50%	12/01/2017	06/04/2003	14,707.56	15,387.78	15,020.55	14,858.00	0.00	(162.55)
	Totals for Cusip				14,707.56	15,387.78	15,020.55	14,858.00	0.00	(162.55)
31391CNP6	FNMA	6.50%	12/01/2017	12/12/2002	3,914.93	4,143.10	3,999.25	3,933.59	0.00	(65.66)
	Totals for Cusip				3,914.93	4,143.10	3,999.25	3,933.59	0.00	(65.66)
31391R2D3	FNMA	5.50%	12/01/2032	02/29/2012	1,482.36	1,619.77	1,666.89	1,646.55	0.00	(20.34)
	Totals for Cusip				1,482.36	1,619.77	1,666.89	1,646.55	0.00	(20.34)
31391STK6	FNMA	5.50%	02/01/2033	06/16/2011	641,364.38	697,007.75	721,224.79	718,837.11	0.00	(2,387.68)
	Totals for Cusip				641,364.38	697,007.75	721,224.79	718,837.11	0.00	(2,387.68)
31400B2F2	FNMA	5.00%	02/01/2033	03/10/2005	27,038.01	26,547.93	29,808.45	29,521.21	0.00	(287.24)

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	Totals for Cusip				27,038.01	26,547.93	29,808.45	29,521.21	0.00	(287.24)
31400CCG7	FNMA	5.50%	02/01/2033	02/29/2012	25,699.99	28,082.39	28,911.19	28,762.26	0.00	(148.93)
	Totals for Cusip				25,699.99	28,082.39	28,911.19	28,762.26	0.00	(148.93)
31400DWE8	FNMA	6.50%	04/01/2033	05/05/2003	488,256.72	514,271.67	572,675.05	567,707.26	0.00	(4,967.79)
31400DWE8	FNMA	6.50%	04/01/2033	12/04/2003	84,914.19	88,695.50	99,595.62	98,731.67	0.00	(863.95)
	Totals for Cusip				573,170.91	602,967.17	672,270.67	666,438.93	0.00	(5,831.74)
31400RKS9	FNMA	5.00%	03/01/2033	06/29/2004	33,634.65	32,299.79	37,193.88	36,844.33	0.00	(349.55)
	Totals for Cusip				33,634.65	32,299.79	37,193.88	36,844.33	0.00	(349.55)
31400URC0	FNMA	5.50%	03/01/2018	05/20/2003	11,835.31	12,371.59	11,922.47	11,851.51	0.00	(70.96)
	Totals for Cusip				11,835.31	12,371.59	11,922.47	11,851.51	0.00	(70.96)
31401XAE7	FNMA	5.50%	08/01/2033	05/12/2004	598,500.99	588,307.76	680,034.41	678,567.66	0.00	(1,466.75)
	Totals for Cusip				598,500.99	588,307.76	680,034.41	678,567.66	0.00	(1,466.75)
31402CTP7	FNMA	6.50%	07/01/2018	07/01/2009	36,318.47	38,555.84	37,127.97	36,730.96	0.00	(397.01)
	Totals for Cusip				36,318.47	38,555.84	37,127.97	36,730.96	0.00	(397.01)
31402CVN9	FNMA	5.50%	01/01/2034	05/18/2004	532,785.87	525,793.03	599,186.51	597,537.56	0.00	(1,648.95)
	Totals for Cusip				532,785.87	525,793.03	599,186.51	597,537.56	0.00	(1,648.95)
31402CVZ2	FNMA	5.00%	03/01/2034	07/05/2005	1,243,585.50	1,236,978.92	1,375,696.89	1,365,801.17	0.00	(9,895.72)
	Totals for Cusip				1,243,585.50	1,236,978.92	1,375,696.89	1,365,801.17	0.00	(9,895.72)
31402CYK2	FNMA	5.00%	04/01/2034	11/15/2010	442,423.41	469,798.38	489,374.01	485,559.47	0.00	(3,814.54)
31402CYK2	FNMA	5.00%	04/01/2034	03/15/2011	478,699.12	506,673.13	529,499.35	525,372.04	0.00	(4,127.31)
	Totals for Cusip				921,122.53	976,471.51	1,018,873.36	1,010,931.51	0.00	(7,941.85)
31402DFW5	FNMA	6.50%	02/01/2019	07/01/2009	24,462.46	25,969.45	24,946.76	24,603.84	0.00	(342.92)

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	Totals for Cusip				24,462.46	25,969.45	24,946.76	24,603.84	0.00	(342.92)
31402DRR3	FNMA	6.00%	09/01/2019	07/01/2009	68,430.70	72,959.96	69,992.15	69,109.04	0.00	(883.11)
	Totals for Cusip				68,430.70	72,959.96	69,992.15	69,109.04	0.00	(883.11)
31402EZJ0	FNMA	5.50%	09/01/2033	08/23/2005	467,963.55	470,961.45	529,555.66	529,290.62	0.00	(265.04)
	Totals for Cusip				467,963.55	470,961.45	529,555.66	529,290.62	0.00	(265.04)
31402QLK5	FNMA	4.50%	08/01/2033	02/14/2005	53,735.86	52,493.23	58,258.97	58,041.48	0.00	(217.49)
	Totals for Cusip				53,735.86	52,493.23	58,258.97	58,041.48	0.00	(217.49)
31402QP70	FNMA	5.50%	09/01/2033	04/27/2004	837,734.49	840,286.95	938,176.52	935,311.21	0.00	(2,865.31)
	Totals for Cusip				837,734.49	840,286.95	938,176.52	935,311.21	0.00	(2,865.31)
31402QT35	FNMA	6.50%	10/01/2024	07/01/2009	962,790.00	1,035,635.11	1,100,321.19	1,089,268.50	0.00	(11,052.69)
	Totals for Cusip				962,790.00	1,035,635.11	1,100,321.19	1,089,268.50	0.00	(11,052.69)
31402RBG3	FNMA	6.00%	09/01/2019	07/01/2009	85,891.86	91,576.82	88,759.57	88,217.72	0.00	(541.85)
	Totals for Cusip				85,891.86	91,576.82	88,759.57	88,217.72	0.00	(541.85)
31402RDF3	FNMA	6.00%	04/01/2035	05/22/2008	363,330.78	371,051.58	412,940.56	414,284.22	1,343.66	0.00
31402RDF3	FNMA	6.00%	04/01/2035	06/19/2008	491,237.64	494,614.90	558,312.05	560,128.71	1,816.66	0.00
	Totals for Cusip				854,568.42	865,666.48	971,252.61	974,412.93	3,160.32	0.00
31402RST7	FNMA	5.50%	12/01/2018	07/01/2009	16,706.44	17,629.47	17,113.52	16,920.52	0.00	(193.00)
	Totals for Cusip				16,706.44	17,629.47	17,113.52	16,920.52	0.00	(193.00)
31402RT41	FNMA	5.50%	11/01/2034	02/29/2012	27,892.74	30,478.42	31,339.10	31,288.38	0.00	(50.72)
	Totals for Cusip				27,892.74	30,478.42	31,339.10	31,288.38	0.00	(50.72)
31402UR87	FNMA	4.50%	10/01/2033	08/19/2004	489,390.40	468,591.28	530,751.72	528,197.56	0.00	(2,554.16)
	Totals for Cusip				489,390.40	468,591.28	530,751.72	528,197.56	0.00	(2,554.16)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31402V4E7	FNMA	5.00%	09/01/2033	12/12/2010	1,669.04	1,765.14	1,846.28	1,828.18	0.00	(18.10)
	Totals for Cusip				1,669.04	1,765.14	1,846.28	1,828.18	0.00	(18.10)
31402VTU4	FNMA	4.50%	09/01/2033	08/16/2004	303,066.57	289,475.92	328,538.59	325,962.80	0.00	(2,575.79)
	Totals for Cusip				303,066.57	289,475.92	328,538.59	325,962.80	0.00	(2,575.79)
31402WTH1	FNMA	5.00%	10/01/2018	06/04/2004	31,630.98	31,581.57	33,020.73	32,371.24	0.00	(649.49)
	Totals for Cusip				31,630.98	31,581.57	33,020.73	32,371.24	0.00	(649.49)
31402YAN4	FNMA	6.00%	11/01/2033	03/16/2004	48,396.88	50,567.19	54,614.35	54,758.32	143.97	0.00
	Totals for Cusip				48,396.88	50,567.19	54,614.35	54,758.32	143.97	0.00
31403C4X6	FNMA	6.00%	12/01/2020	07/01/2009	83,926.94	89,481.85	87,695.67	87,144.63	0.00	(551.04)
	Totals for Cusip				83,926.94	89,481.85	87,695.67	87,144.63	0.00	(551.04)
31403CUZ2	FNMA	6.00%	10/01/2035	02/29/2012	26,927.54	29,809.87	30,467.44	30,664.12	196.68	0.00
	Totals for Cusip				26,927.54	29,809.87	30,467.44	30,664.12	196.68	0.00
31403CYQ8	FNMA	5.50%	12/01/2019	07/01/2009	591,918.70	623,882.31	623,106.98	614,986.14	0.00	(8,120.84)
	Totals for Cusip				591,918.70	623,882.31	623,106.98	614,986.14	0.00	(8,120.84)
31403CZM6	FNMA	5.00%	01/01/2036	03/10/2009	1,193,422.60	1,222,046.12	1,316,909.02	1,304,075.59	0.00	(12,833.43)
	Totals for Cusip				1,193,422.60	1,222,046.12	1,316,909.02	1,304,075.59	0.00	(12,833.43)
31403DBY4	FNMA	5.00%	03/01/2036	11/15/2010	157,206.86	166,786.67	173,407.28	171,653.73	0.00	(1,753.55)
	Totals for Cusip				157,206.86	166,786.67	173,407.28	171,653.73	0.00	(1,753.55)
31403DDX4	FNMA	5.50%	04/01/2036	07/01/2009	1,592,014.47	1,649,460.68	1,785,296.74	1,780,763.94	0.00	(4,532.80)
	Totals for Cusip				1,592,014.47	1,649,460.68	1,785,296.74	1,780,763.94	0.00	(4,532.80)
31403DED7	FNMA	5.50%	04/01/2036	03/21/2007	140,235.19	139,544.96	157,409.71	156,932.82	0.00	(476.89)
	Totals for Cusip				140,235.19	139,544.96	157,409.71	156,932.82	0.00	(476.89)



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31403DJZ3	FNMA	5.00%	06/01/2036	11/15/2010	113,857.34	120,795.54	125,588.14	124,378.03	0.00	(1,210.11)
	Totals for Cusip				113,857.34	120,795.54	125,588.14	124,378.03	0.00	(1,210.11)
31403DWD7	FNMA	5.00%	12/01/2033	12/12/2010	2,596.93	2,746.46	2,872.97	2,851.86	0.00	(21.11)
	Totals for Cusip				2,596.93	2,746.46	2,872.97	2,851.86	0.00	(21.11)
31403DWK1	FNMA	6.00%	11/01/2036	07/22/2009	995,221.93	1,046,538.08	1,125,700.36	1,127,116.82	1,416.46	0.00
	Totals for Cusip				995,221.93	1,046,538.08	1,125,700.36	1,127,116.82	1,416.46	0.00
31403H6V7	FNMA	7.00%	11/01/2033	11/12/2003	59,158.28	62,707.81	66,513.22	65,857.73	0.00	(655.49)
	Totals for Cusip				59,158.28	62,707.81	66,513.22	65,857.73	0.00	(655.49)
31403JT71	FNMA	6.00%	11/01/2033	03/16/2004	72,828.32	76,094.22	82,191.58	82,428.68	237.10	0.00
	Totals for Cusip				72,828.32	76,094.22	82,191.58	82,428.68	237.10	0.00
31403MC98	FNMA	6.00%	11/01/2033	03/16/2004	85,238.88	89,061.30	96,911.88	97,549.90	638.02	0.00
	Totals for Cusip				85,238.88	89,061.30	96,911.88	97,549.90	638.02	0.00
31403MNE5	FNMA	6.00%	11/01/2033	03/16/2004	42,364.52	44,264.30	47,973.89	47,941.34	0.00	(32.55)
	Totals for Cusip				42,364.52	44,264.30	47,973.89	47,941.34	0.00	(32.55)
31403MU49	FNMA	5.50%	12/01/2033	05/10/2004	337,162.97	331,091.41	376,104.94	375,119.28	0.00	(985.66)
	Totals for Cusip				337,162.97	331,091.41	376,104.94	375,119.28	0.00	(985.66)
31403RLM8	FNMA	5.50%	12/01/2033	09/19/2005	252,709.37	253,814.98	284,538.37	284,065.87	0.00	(472.50)
	Totals for Cusip				252,709.37	253,814.98	284,538.37	284,065.87	0.00	(472.50)
31403SZA7	FNMA	4.50%	01/01/2019	05/13/2004	118,593.48	114,905.97	122,581.95	121,883.81	0.00	(698.14)
	Totals for Cusip				118,593.48	114,905.97	122,581.95	121,883.81	0.00	(698.14)
31403YRV7	FNMA	6.00%	03/01/2034	03/12/2004	164,622.17	172,377.43	187,448.89	188,204.60	755.71	0.00
	Totals for Cusip				164,622.17	172,377.43	187,448.89	188,204.60	755.71	0.00

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31404JFV2	FNMA	6.00%	02/01/2034	03/16/2004	107,318.61	112,215.01	121,130.42	121,473.53	343.11	0.00
	Totals for Cusip				107,318.61	112,215.01	121,130.42	121,473.53	343.11	0.00
31404MCF3	FNMA	5.00%	05/01/2034	12/12/2010	4,521.85	4,782.21	4,994.89	4,940.64	0.00	(54.25)
	Totals for Cusip				4,521.85	4,782.21	4,994.89	4,940.64	0.00	(54.25)
31405DKJ5	FNMA	6.50%	07/01/2034	01/20/2005	227,297.10	238,661.96	263,479.95	257,156.36	0.00	(6,323.59)
	Totals for Cusip				227,297.10	238,661.96	263,479.95	257,156.36	0.00	(6,323.59)
31405EGT6	FNMA	6.50%	08/01/2034	09/17/2004	98,033.68	102,996.65	112,037.44	110,912.04	0.00	(1,125.40)
	Totals for Cusip				98,033.68	102,996.65	112,037.44	110,912.04	0.00	(1,125.40)
31405HHD3	FNMA	6.50%	09/01/2034	10/29/2004	193,181.12	204,349.40	220,776.37	218,558.68	0.00	(2,217.69)
	Totals for Cusip				193,181.12	204,349.40	220,776.37	218,558.68	0.00	(2,217.69)
31405NND3	FNMA	6.50%	09/01/2034	01/26/2005	38,503.58	40,410.70	44,003.68	43,561.67	0.00	(442.01)
	Totals for Cusip				38,503.58	40,410.70	44,003.68	43,561.67	0.00	(442.01)
31405QQA9	FNMA	4.50%	10/01/2034	05/12/2006	33,648.76	30,538.87	36,420.06	36,254.70	0.00	(165.36)
	Totals for Cusip				33,648.76	30,538.87	36,420.06	36,254.70	0.00	(165.36)
31405SMW1	FNMA	6.00%	02/01/2035	02/02/2005	4,649.50	4,791.90	5,246.81	5,306.64	59.83	0.00
	Totals for Cusip				4,649.50	4,791.90	5,246.81	5,306.64	59.83	0.00
31405TAE2	FNMA	6.00%	10/01/2034	01/28/2005	95,122.24	98,704.17	107,392.36	107,692.08	299.72	0.00
	Totals for Cusip				95,122.24	98,704.17	107,392.36	107,692.08	299.72	0.00
31406CUD8	FNMA	4.50%	12/01/2034	05/12/2006	101,880.27	92,464.31	110,059.79	109,700.91	0.00	(358.88)
	Totals for Cusip				101,880.27	92,464.31	110,059.79	109,700.91	0.00	(358.88)
31406DA22	FNMA	6.00%	01/01/2035	02/02/2005	28,044.61	28,903.46	31,647.44	31,727.69	80.25	0.00
	Totals for Cusip				28,044.61	28,903.46	31,647.44	31,727.69	80.25	0.00
31406DA22	FNMA	6.00%	01/01/2035	02/02/2005	28,044.63	28,903.48	31,647.46	31,727.71	80.25	0.00
	Totals for Cusip				28,044.63	28,903.48	31,647.46	31,727.71	80.25	0.00

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31406DA22	FNMA	6.00%	01/01/2035	02/02/2005	28,044.57	28,903.42	31,647.40	31,727.65	80.25	0.00
31406DA22	FNMA	6.00%	01/01/2035	02/02/2005	24,148.86	24,888.42	27,251.20	27,320.31	69.11	0.00
31406DA22	FNMA	6.00%	01/01/2035	02/02/2005	28,044.75	28,903.61	31,647.61	31,727.85	80.24	0.00
	Totals for Cusip				136,327.42	140,502.39	153,841.11	154,231.21	390.10	0.00
31406EED2	FNMA	6.00%	02/01/2035	02/09/2005	467,168.16	484,832.97	537,275.81	543,271.42	5,995.61	0.00
	Totals for Cusip				467,168.16	484,832.97	537,275.81	543,271.42	5,995.61	0.00
31406EVU5	FNMA	6.00%	02/01/2035	01/27/2005	450,476.28	467,580.32	518,193.05	519,620.44	1,427.39	0.00
31406EVU5	FNMA	6.00%	02/01/2035	02/02/2005	79,839.26	82,933.03	91,840.91	92,093.89	252.98	0.00
	Totals for Cusip				530,315.54	550,513.35	610,033.96	611,714.33	1,680.37	0.00
31406H5P8	FNMA	4.50%	04/01/2020	01/23/2007	48,511.41	46,631.60	50,621.55	49,922.22	0.00	(699.33)
	Totals for Cusip				48,511.41	46,631.60	50,621.55	49,922.22	0.00	(699.33)
31406J4G5	FNMA	6.00%	02/01/2035	02/02/2005	24,660.29	25,415.51	27,829.45	27,906.08	76.63	0.00
31406J4G5	FNMA	6.00%	02/01/2035	02/02/2005	6,185.08	6,374.48	6,979.93	6,999.16	19.23	0.00
	Totals for Cusip				30,845.37	31,789.99	34,809.38	34,905.24	95.86	0.00
31406KGP9	FNMA	6.00%	02/01/2035	02/02/2005	15,898.71	16,385.63	18,074.10	18,133.06	58.96	0.00
	Totals for Cusip				15,898.71	16,385.63	18,074.10	18,133.06	58.96	0.00
31406KY20	FNMA	5.50%	02/01/2035	02/15/2005	196,669.04	200,056.98	219,021.87	218,508.21	0.00	(513.66)
	Totals for Cusip				196,669.04	200,056.98	219,021.87	218,508.21	0.00	(513.66)
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	65,453.80	67,458.32	73,878.97	74,642.60	763.63	0.00
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	49,951.44	51,481.21	56,381.17	56,963.92	582.75	0.00
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	32,104.56	33,087.78	36,237.02	36,611.59	374.57	0.00
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	45,934.14	47,340.86	51,846.76	52,382.65	535.89	0.00



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	Totals for Cusip				193,443.94	199,368.17	218,343.92	220,600.76	2,256.84	0.00
31406MLH7	FNMA	6.00%	01/01/2035	02/02/2005	2,498.81	2,575.33	2,819.83	2,827.38	7.55	0.00
	Totals for Cusip				2,498.81	2,575.33	2,819.83	2,827.38	7.55	0.00
31406N4K7	FNMA	4.50%	02/01/2035	05/08/2008	110,340.11	105,547.19	119,755.11	119,000.11	0.00	(755.00)
	Totals for Cusip				110,340.11	105,547.19	119,755.11	119,000.11	0.00	(755.00)
31406PGF0	FNMA	5.00%	03/01/2035	12/12/2010	6,223.56	6,581.88	6,845.03	6,796.14	0.00	(48.89)
	Totals for Cusip				6,223.56	6,581.88	6,845.03	6,796.14	0.00	(48.89)
31406PTL3	FNMA	4.50%	03/01/2020	01/23/2007	1,348.13	1,295.90	1,394.04	1,385.53	0.00	(8.51)
	Totals for Cusip				1,348.13	1,295.90	1,394.04	1,385.53	0.00	(8.51)
31406QCB1	FNMA	6.00%	03/01/2035	05/04/2005	376,907.18	387,743.27	428,676.38	427,717.71	0.00	(958.67)
	Totals for Cusip				376,907.18	387,743.27	428,676.38	427,717.71	0.00	(958.67)
31406UUM8	FNMA	5.00%	04/01/2035	01/04/2007	9,844.12	9,579.95	10,843.28	10,753.57	0.00	(89.71)
	Totals for Cusip				9,844.12	9,579.95	10,843.28	10,753.57	0.00	(89.71)
31406YQ52	FNMA	4.50%	05/01/2020	01/23/2007	1,095.40	1,052.96	1,132.56	1,125.79	0.00	(6.77)
	Totals for Cusip				1,095.40	1,052.96	1,132.56	1,125.79	0.00	(6.77)
31407H6M3	FNMA	6.50%	08/01/2036	02/05/2007	44,426.96	45,287.76	50,773.20	52,261.24	1,488.04	0.00
	Totals for Cusip				44,426.96	45,287.76	50,773.20	52,261.24	1,488.04	0.00
31407QQX7	FNMA	4.50%	08/01/2020	09/25/2006	2,755.85	2,671.44	2,859.39	2,832.31	0.00	(27.08)
	Totals for Cusip				2,755.85	2,671.44	2,859.39	2,832.31	0.00	(27.08)
31407YMP1	FNMA	6.50%	12/01/2035	02/29/2012	92,797.18	105,529.86	110,305.14	104,987.63	0.00	(5,317.51)
	Totals for Cusip				92,797.18	105,529.86	110,305.14	104,987.63	0.00	(5,317.51)
31407YRU5	FNMA	4.50%	10/01/2035	06/11/2009	115,829.78	112,753.06	125,660.13	124,815.45	0.00	(844.68)

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	Totals for Cusip					112,753.06	125,660.13	124,815.45	0.00	(844.68)
31408BYQ5	FNMA	6.00%	02/01/2036	10/02/2007	86,666.62	87,008.54	97,800.52	99,425.19	1,624.67	0.00
	Totals for Cusip				86,666.62	87,008.54	97,800.52	99,425.19	1,624.67	0.00
31408GY84	FNMA	6.00%	02/01/2036	10/02/2007	132,400.29	132,922.64	150,121.77	151,662.90	1,541.13	0.00
	Totals for Cusip				132,400.29	132,922.64	150,121.77	151,662.90	1,541.13	0.00
31408JHG9	FNMA	6.00%	02/01/2036	03/29/2007	502,620.66	506,684.82	568,723.57	569,466.35	742.78	0.00
	Totals for Cusip				502,620.66	506,684.82	568,723.57	569,466.35	742.78	0.00
31408JLB5	FNMA	6.50%	01/01/2036	02/29/2012	151,868.87	172,706.76	180,855.38	171,819.37	0.00	(9,036.01)
	Totals for Cusip				151,868.87	172,706.76	180,855.38	171,819.37	0.00	(9,036.01)
31409AM48	FNMA	7.00%	02/01/2036	04/10/2006	17,397.62	17,900.52	18,610.02	18,702.17	92.15	0.00
	Totals for Cusip				17,397.62	17,900.52	18,610.02	18,702.17	92.15	0.00
31409AMY2	FNMA	5.50%	02/01/2021	03/14/2007	33,682.28	33,850.70	35,936.23	35,375.66	0.00	(560.57)
	Totals for Cusip				33,682.28	33,850.70	35,936.23	35,375.66	0.00	(560.57)
31409BAE7	FNMA	6.00%	03/01/2036	10/02/2007	139,252.66	139,802.07	158,714.14	159,597.47	883.33	0.00
	Totals for Cusip				139,252.66	139,802.07	158,714.14	159,597.47	883.33	0.00
31409BE60	FNMA	6.00%	03/01/2036	10/02/2007	307,380.98	308,593.70	350,666.38	352,488.04	1,821.66	0.00
	Totals for Cusip				307,380.98	308,593.70	350,666.38	352,488.04	1,821.66	0.00
31409DY80	FNMA	6.00%	04/01/2036	09/26/2007	568,222.62	568,000.65	648,245.04	652,164.19	3,919.15	0.00
	Totals for Cusip				568,222.62	568,000.65	648,245.04	652,164.19	3,919.15	0.00
31409VXT5	FNMA	6.50%	04/01/2036	02/29/2012	70,751.93	80,106.06	80,858.60	80,046.37	0.00	(812.23)
	Totals for Cusip				70,751.93	80,106.06	80,858.60	80,046.37	0.00	(812.23)
31409XAZ2	FNMA	4.50%	05/01/2021	09/25/2006	5,771.37	5,594.63	5,970.16	5,931.49	0.00	(38.67)

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Totals for Cusip					5,771.37	5,594.63	5,970.16	5,931.49	0.00	(38.67)
3140EWY	FNMA	3.00%	02/01/2031	06/07/2016	10,226,285.79	10,688,066.52	10,688,066.52	10,503,184.57	0.00	(184,881.95)
Totals for Cusip					10,226,285.79	10,688,066.52	10,688,066.52	10,503,184.57	0.00	(184,881.95)
31410BAL8	FNMA	6.00%	05/01/2036	02/29/2012	60,540.92	66,719.36	68,535.80	68,572.24	36.44	0.00
Totals for Cusip					60,540.92	66,719.36	68,535.80	68,572.24	36.44	0.00
31410BS70	FNMA	4.50%	04/01/2021	09/25/2006	3,364.71	3,261.68	3,481.71	3,458.06	0.00	(23.65)
Totals for Cusip					3,364.71	3,261.68	3,481.71	3,458.06	0.00	(23.65)
31410FYT6	FNMA	6.00%	02/01/2037	07/15/2009	747,742.03	783,142.96	846,054.06	847,190.25	1,136.19	0.00
Totals for Cusip					747,742.03	783,142.96	846,054.06	847,190.25	1,136.19	0.00
31410GAE3	FNMA	5.00%	12/01/2036	12/12/2010	106,969.22	113,128.31	117,925.06	116,864.10	0.00	(1,060.96)
Totals for Cusip					106,969.22	113,128.31	117,925.06	116,864.10	0.00	(1,060.96)
31410GCT8	FNMA	4.50%	05/01/2035	07/08/2009	267,941.12	270,829.87	291,764.39	289,557.29	0.00	(2,207.10)
Totals for Cusip					267,941.12	270,829.87	291,764.39	289,557.29	0.00	(2,207.10)
31410KJY1	FNMA	6.00%	05/01/2038	02/24/2009	267,500.81	276,006.49	302,254.49	303,041.89	787.40	0.00
Totals for Cusip					267,500.81	276,006.49	302,254.49	303,041.89	787.40	0.00
31410PXU2	FNMA	6.50%	09/01/2036	02/29/2012	55,123.99	62,411.93	62,998.27	62,365.44	0.00	(632.83)
Totals for Cusip					55,123.99	62,411.93	62,998.27	62,365.44	0.00	(632.83)
31410TVW2	FNMA	6.50%	09/01/2036	11/30/2006	490,267.62	500,915.60	572,537.27	554,672.43	0.00	(17,864.84)
Totals for Cusip					490,267.62	500,915.60	572,537.27	554,672.43	0.00	(17,864.84)
31410TWE1	FNMA	6.50%	09/01/2036	11/28/2006	33,199.26	33,904.75	37,941.66	37,560.54	0.00	(381.12)
Totals for Cusip					33,199.26	33,904.75	37,941.66	37,560.54	0.00	(381.12)
31410YWS9	FNMA	6.00%	10/01/2036	01/24/2007	659,196.32	663,213.29	756,387.80	754,894.18	0.00	(1,493.62)

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Totals for Cusip					659,196.32	663,213.29	756,387.80	754,894.18	0.00	(1,493.62)
31411DAE9	FNMA	6.00%	11/01/2036	12/10/2007	114,551.71	115,777.75	130,082.43	131,006.24	923.81	0.00
Totals for Cusip					114,551.71	115,777.75	130,082.43	131,006.24	923.81	0.00
31411JHN9	FNMA	5.00%	02/01/2037	12/12/2010	4,026.33	4,258.17	4,428.39	4,383.77	0.00	(44.62)
Totals for Cusip					4,026.33	4,258.17	4,428.39	4,383.77	0.00	(44.62)
31411LBW0	FNMA	5.00%	02/01/2037	12/12/2010	42,445.61	45,038.78	46,706.17	46,263.21	0.00	(442.96)
Totals for Cusip					42,445.61	45,038.78	46,706.17	46,263.21	0.00	(442.96)
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	43,668.47	44,405.38	47,437.19	46,096.82	0.00	(1,340.37)
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	43,668.41	44,405.33	47,437.12	46,096.76	0.00	(1,340.36)
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	43,668.41	44,405.33	47,437.12	46,096.76	0.00	(1,340.36)
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	43,668.42	44,405.34	47,437.13	46,096.77	0.00	(1,340.36)
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	43,668.44	44,405.36	47,437.16	46,096.79	0.00	(1,340.37)
Totals for Cusip					218,342.15	222,026.74	237,185.72	230,483.90	0.00	(6,701.82)
31411WAE7	FNMA	5.50%	04/01/2037	02/29/2012	890.97	971.06	995.74	989.50	0.00	(6.24)
Totals for Cusip					890.97	971.06	995.74	989.50	0.00	(6.24)
31411X2G9	FNMA	6.50%	05/01/2037	02/29/2012	34,495.99	39,002.81	40,400.36	39,027.61	0.00	(1,372.75)
Totals for Cusip					34,495.99	39,002.81	40,400.36	39,027.61	0.00	(1,372.75)
31411XVA0	FNMA	5.00%	05/01/2037	12/12/2010	33,771.83	35,716.35	37,144.21	36,769.41	0.00	(374.80)
Totals for Cusip					33,771.83	35,716.35	37,144.21	36,769.41	0.00	(374.80)
31412B4L3	FNMA	5.00%	01/01/2037	12/12/2010	637.67	674.37	701.35	694.27	0.00	(7.08)
Totals for Cusip					637.67	674.37	701.35	694.27	0.00	(7.08)
31412B5B4	FNMA	6.00%	12/01/2036	08/14/2008	195,994.90	195,504.92	223,011.63	223,214.56	202.93	0.00

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	Totals for Cusip				195,994.90	195,504.92	223,011.63	223,214.56	202.93	0.00
31412GTA9	FNMA	6.50%	08/01/2037	02/29/2012	151,714.71	171,630.67	173,386.62	171,644.96	0.00	(1,741.66)
	Totals for Cusip				151,714.71	171,630.67	173,386.62	171,644.96	0.00	(1,741.66)
31412LKA7	FNMA	5.50%	05/01/2037	06/24/2008	1,126,056.06	1,099,840.08	1,278,314.09	1,291,090.16	12,776.07	0.00
	Totals for Cusip				1,126,056.06	1,099,840.08	1,278,314.09	1,291,090.16	12,776.07	0.00
31412LYZ7	FNMA	6.00%	09/01/2037	02/29/2012	36,085.10	39,936.87	41,070.68	41,113.37	42.69	0.00
	Totals for Cusip				36,085.10	39,936.87	41,070.68	41,113.37	42.69	0.00
31412N4U7	FNMA	5.00%	03/01/2039	12/12/2010	33,301.22	35,218.65	36,632.38	36,336.94	0.00	(295.44)
	Totals for Cusip				33,301.22	35,218.65	36,632.38	36,336.94	0.00	(295.44)
31412Q2Y4	FNMA	4.50%	01/01/2040	01/18/2011	5,246.36	5,367.27	5,677.78	5,652.84	0.00	(24.94)
31412Q2Y4	FNMA	4.50%	01/01/2040	04/15/2011	83,794.15	85,391.49	90,684.86	90,286.34	0.00	(398.52)
	Totals for Cusip				89,040.51	90,758.76	96,362.64	95,939.18	0.00	(423.46)
31412QNC9	FNMA	4.50%	09/01/2039	02/03/2010	3,173,063.66	3,203,802.72	3,472,797.88	3,442,803.96	0.00	(29,993.92)
	Totals for Cusip				3,173,063.66	3,203,802.72	3,472,797.88	3,442,803.96	0.00	(29,993.92)
31412RKU0	FNMA	4.00%	09/01/2040	05/21/2014	803,623.33	848,324.88	852,422.14	844,723.95	0.00	(7,698.19)
	Totals for Cusip				803,623.33	848,324.88	852,422.14	844,723.95	0.00	(7,698.19)
31412URW2	FNMA	4.50%	07/01/2039	03/30/2010	1,389,957.37	1,396,798.57	1,517,914.72	1,501,823.79	0.00	(16,090.93)
	Totals for Cusip				1,389,957.37	1,396,798.57	1,517,914.72	1,501,823.79	0.00	(16,090.93)
31413C2Y4	FNMA	6.50%	10/01/2037	02/29/2012	26,223.82	29,633.48	29,969.79	29,668.76	0.00	(301.03)
	Totals for Cusip				26,223.82	29,633.48	29,969.79	29,668.76	0.00	(301.03)
31413DZL4	FNMA	6.00%	08/01/2022	09/05/2007	28,121.79	28,417.29	30,180.83	29,867.03	0.00	(313.80)
31413DZL4	FNMA	6.00%	08/01/2022	09/05/2007	28,121.76	28,417.26	30,180.80	29,867.00	0.00	(313.80)

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31413DZL4	FNMA	6.00%	08/01/2022	09/05/2007	27,330.08	27,617.26	29,331.15	29,026.19	0.00	(304.96)
31413DZL4	FNMA	6.00%	08/01/2022	09/05/2007	5,416.36	5,473.26	5,812.94	5,752.50	0.00	(60.44)
	Totals for Cusip				88,989.99	89,925.07	95,505.72	94,512.72	0.00	(993.00)
31413J5Y6	FNMA	6.00%	10/01/2037	11/28/2007	43,512.63	44,056.54	49,450.34	49,227.12	0.00	(223.22)
	Totals for Cusip				43,512.63	44,056.54	49,450.34	49,227.12	0.00	(223.22)
31413TT36	FNMA	5.50%	11/01/2037	02/29/2012	1,958.62	2,134.67	2,192.47	2,181.35	0.00	(11.12)
	Totals for Cusip				1,958.62	2,134.67	2,192.47	2,181.35	0.00	(11.12)
31413UJ42	FNMA	6.50%	10/01/2037	02/29/2012	31,787.39	35,930.38	36,328.11	35,963.19	0.00	(364.92)
	Totals for Cusip				31,787.39	35,930.38	36,328.11	35,963.19	0.00	(364.92)
31414BZF0	FNMA	5.00%	02/01/2023	07/25/2008	1,785.27	1,741.77	1,914.68	1,853.93	0.00	(60.75)
	Totals for Cusip				1,785.27	1,741.77	1,914.68	1,853.93	0.00	(60.75)
31414GAN9	FNMA	5.00%	10/01/2023	07/25/2008	14,733.87	14,383.95	15,827.71	15,405.93	0.00	(421.78)
	Totals for Cusip				14,733.87	14,383.95	15,827.71	15,405.93	0.00	(421.78)
31414PTH2	FNMA	4.50%	03/01/2038	02/29/2012	66,404.39	70,796.24	71,718.55	71,421.14	0.00	(297.41)
	Totals for Cusip				66,404.39	70,796.24	71,718.55	71,421.14	0.00	(297.41)
31414PZJ1	FNMA	5.00%	03/01/2038	12/12/2010	34,915.19	37,048.29	38,401.73	38,014.26	0.00	(387.47)
	Totals for Cusip				34,915.19	37,048.29	38,401.73	38,014.26	0.00	(387.47)
31414R6U4	FNMA	5.00%	04/01/2038	12/12/2010	23,125.08	24,537.90	25,434.30	25,177.66	0.00	(256.64)
	Totals for Cusip				23,125.08	24,537.90	25,434.30	25,177.66	0.00	(256.64)
31414SG80	FNMA	5.00%	04/01/2023	07/25/2008	1,670.68	1,629.96	1,729.88	1,709.78	0.00	(20.10)
	Totals for Cusip				1,670.68	1,629.96	1,729.88	1,709.78	0.00	(20.10)
31414STW3	FNMA	5.00%	04/01/2038	02/23/2011	10,888.36	11,320.50	11,975.64	11,854.81	0.00	(120.83)

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Totals for Cusip					10,888.36	11,320.50	11,975.64	11,854.81	0.00	(120.83)
31415LCN5	FNMA	5.00%	05/01/2038	12/06/2010	99,127.65	104,835.24	109,026.30	107,926.20	0.00	(1,100.10)
31415LCN5	FNMA	5.00%	05/01/2038	12/06/2010	99,127.57	104,835.15	109,026.20	107,926.12	0.00	(1,100.08)
31415LCN5	FNMA	5.00%	05/01/2038	12/06/2010	99,127.59	104,835.17	109,026.22	107,926.14	0.00	(1,100.08)
31415LCN5	FNMA	5.00%	05/01/2038	12/12/2010	21,654.40	22,901.20	23,816.76	23,576.44	0.00	(240.32)
31415LCN5	FNMA	5.00%	05/01/2038	12/12/2010	87,841.99	92,899.76	96,613.67	95,638.83	0.00	(974.84)
Totals for Cusip					406,879.20	430,306.52	447,509.15	442,993.73	0.00	(4,515.42)
31415VXF7	FNMA	5.00%	09/01/2023	07/25/2008	11,703.76	11,418.48	12,132.99	11,998.19	0.00	(134.80)
Totals for Cusip					11,703.76	11,418.48	12,132.99	11,998.19	0.00	(134.80)
31415WA52	FNMA	4.00%	01/01/2039	02/29/2012	68,614.73	72,288.99	72,631.26	72,151.68	0.00	(479.58)
Totals for Cusip					68,614.73	72,288.99	72,631.26	72,151.68	0.00	(479.58)
31416BL55	FNMA	5.50%	05/01/2038	02/29/2012	1,648.55	1,797.77	1,841.49	1,841.42	0.00	(0.07)
Totals for Cusip					1,648.55	1,797.77	1,841.49	1,841.42	0.00	(0.07)
31416BLU0	FNMA	5.00%	04/01/2038	02/29/2012	6,834.04	7,386.26	7,516.47	7,440.63	0.00	(75.84)
Totals for Cusip					6,834.04	7,386.26	7,516.47	7,440.63	0.00	(75.84)
31416BMU9	FNMA	5.50%	08/01/2037	02/29/2012	155,736.83	170,173.78	175,054.37	174,670.08	0.00	(384.29)
Totals for Cusip					155,736.83	170,173.78	175,054.37	174,670.08	0.00	(384.29)
31416BQE1	FNMA	5.50%	09/01/2036	02/29/2012	182,143.62	199,028.49	204,878.19	203,812.95	0.00	(1,065.24)
Totals for Cusip					182,143.62	199,028.49	204,878.19	203,812.95	0.00	(1,065.24)
31416BQL5	FNMA	5.50%	09/01/2036	02/29/2012	146,491.26	160,071.12	164,662.86	164,358.49	0.00	(304.37)
Totals for Cusip					146,491.26	160,071.12	164,662.86	164,358.49	0.00	(304.37)
31416CH82	FNMA	5.00%	05/01/2039	12/12/2010	1,696.36	1,794.03	1,865.77	1,846.93	0.00	(18.84)

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	Totals for Cusip				1,696.36	1,794.03	1,865.77	1,846.93	0.00	(18.84)
31416CJF4	FNMA	5.00%	07/01/2039	12/12/2010	22,342.35	23,628.76	24,573.40	24,325.45	0.00	(247.95)
	Totals for Cusip				22,342.35	23,628.76	24,573.40	24,325.45	0.00	(247.95)
31416CJQ0	FNMA	5.00%	07/01/2039	12/12/2010	527,570.49	560,213.92	580,252.36	574,397.55	0.00	(5,854.81)
	Totals for Cusip				527,570.49	560,213.92	580,252.36	574,397.55	0.00	(5,854.81)
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	6,064.10	6,413.27	6,669.65	6,602.35	0.00	(67.30)
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	76,557.43	81,234.62	84,202.26	83,352.65	0.00	(849.61)
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	74,073.11	78,598.52	81,469.85	80,647.83	0.00	(822.02)
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	74,583.11	79,139.67	82,030.79	81,203.09	0.00	(827.70)
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	34,650.26	36,645.36	38,110.34	37,725.81	0.00	(384.53)
31416CLK0	FNMA	5.00%	04/01/2039	03/18/2011	1,974.35	2,066.91	2,171.50	2,149.59	0.00	(21.91)
31416CLK0	FNMA	5.00%	04/01/2039	04/26/2011	2,484.26	2,603.43	2,732.33	2,704.76	0.00	(27.57)
	Totals for Cusip				270,386.62	286,701.78	297,386.72	294,386.08	0.00	(3,000.64)
31416Y4B1	FNMA	4.50%	09/01/2041	02/29/2012	572,440.51	615,995.07	619,457.99	618,387.00	0.00	(1,070.99)
	Totals for Cusip				572,440.51	615,995.07	619,457.99	618,387.00	0.00	(1,070.99)
31416YLF3	FNMA	4.00%	01/01/2041	02/29/2012	40,058.70	42,203.81	42,490.82	42,266.31	0.00	(224.51)
	Totals for Cusip				40,058.70	42,203.81	42,490.82	42,266.31	0.00	(224.51)
31417A4E6	FNMA	3.00%	02/01/2027	04/28/2015	1,073,122.52	1,127,281.68	1,111,473.23	1,103,719.93	0.00	(7,753.30)
	Totals for Cusip				1,073,122.52	1,127,281.68	1,111,473.23	1,103,719.93	0.00	(7,753.30)
31417AET2	FNMA	4.00%	10/01/2041	02/29/2012	807,374.36	850,860.86	856,526.01	850,528.47	0.00	(5,997.54)
	Totals for Cusip				807,374.36	850,860.86	856,526.01	850,528.47	0.00	(5,997.54)
31417AQL6	FNMA	4.00%	12/01/2041	11/25/2015	1,593,052.42	1,692,867.10	1,689,780.83	1,682,616.34	0.00	(7,164.49)

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	Totals for Cusip				1,593,052.42	1,692,867.10	1,689,780.83	1,682,616.34	0.00	(7,164.49)
31417AX46	FNMA	3.50%	01/01/2042	08/12/2016	575,914.25	609,929.19	609,929.19	593,898.16	0.00	(16,031.03)
	Totals for Cusip				575,914.25	609,929.19	609,929.19	593,898.16	0.00	(16,031.03)
31417BDC8	FNMA	3.50%	03/01/2042	11/05/2014	1,120,661.23	1,157,870.68	1,157,355.21	1,149,598.50	0.00	(7,756.71)
	Totals for Cusip				1,120,661.23	1,157,870.68	1,157,355.21	1,149,598.50	0.00	(7,756.71)
31417BXH5	FNMA	3.50%	05/01/2042	08/16/2013	3,011,425.45	2,977,546.92	3,113,688.98	3,105,882.93	0.00	(7,806.05)
31417BXH5	FNMA	3.50%	05/01/2042	08/22/2013	8,401,778.90	8,294,131.09	8,687,090.79	8,665,312.21	0.00	(21,778.58)
	Totals for Cusip				11,413,204.35	11,271,678.01	11,800,779.77	11,771,195.14	0.00	(29,584.63)
31417DVR1	FNMA	3.50%	11/01/2042	08/15/2013	7,083,007.90	7,046,486.13	7,319,864.75	7,302,634.55	0.00	(17,230.20)
	Totals for Cusip				7,083,007.90	7,046,486.13	7,319,864.75	7,302,634.55	0.00	(17,230.20)
31417ECJ8	FNMA	3.00%	12/01/2042	08/14/2013	2,049,658.98	1,970,234.69	2,058,839.00	2,049,073.06	0.00	(9,765.94)
	Totals for Cusip				2,049,658.98	1,970,234.69	2,058,839.00	2,049,073.06	0.00	(9,765.94)
31417ESE2	FNMA	2.50%	01/01/2028	08/15/2013	4,306,267.44	4,265,896.17	4,363,360.80	4,319,469.85	0.00	(43,890.95)
	Totals for Cusip				4,306,267.44	4,265,896.17	4,363,360.80	4,319,469.85	0.00	(43,890.95)
31417F4U9	FNMA	3.00%	04/01/2043	05/23/2016	2,443,289.80	2,503,226.76	2,503,226.76	2,442,591.14	0.00	(60,635.62)
	Totals for Cusip				2,443,289.80	2,503,226.76	2,503,226.76	2,442,591.14	0.00	(60,635.62)
31417GTY2	FNMA	3.00%	06/01/2043	03/24/2015	2,675,233.61	2,738,770.41	2,681,234.36	2,674,472.24	0.00	(6,762.12)
	Totals for Cusip				2,675,233.61	2,738,770.41	2,681,234.36	2,674,472.24	0.00	(6,762.12)
31417GY34	FNMA	2.50%	06/01/2028	11/26/2013	433,321.09	432,914.85	439,053.09	434,649.50	0.00	(4,403.59)
	Totals for Cusip				433,321.09	432,914.85	439,053.09	434,649.50	0.00	(4,403.59)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	313,704.15	298,411.07	314,360.42	313,614.87	0.00	(745.55)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	392,897.43	373,743.68	393,719.37	392,785.62	0.00	(933.75)

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31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	376,521.09	358,165.69	377,308.78	376,413.94	0.00	(894.84)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	43,100.35	40,999.22	43,190.52	43,088.08	0.00	(102.44)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	260,567.86	247,865.19	261,112.96	260,493.70	0.00	(619.26)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	784,143.07	745,916.08	785,783.50	783,919.91	0.00	(1,863.59)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	259,404.30	246,758.33	259,946.97	259,330.48	0.00	(616.49)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	392,897.42	373,743.67	393,719.36	392,785.61	0.00	(933.75)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	784,143.22	745,916.23	785,783.65	783,920.06	0.00	(1,863.59)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	65,368.71	62,181.98	65,505.46	65,350.11	0.00	(155.35)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	784,143.09	745,916.10	785,783.52	783,919.93	0.00	(1,863.59)
	Totals for Cusip				4,456,890.69	4,239,617.24	4,466,214.51	4,455,622.31	0.00	(10,592.20)
31417WUE9	FNMA	4.50%	02/01/2040	11/17/2010	93,950.86	97,840.98	101,692.17	101,222.41	0.00	(469.76)
31417WUE9	FNMA	4.50%	02/01/2040	11/17/2010	4,484.22	4,669.90	4,853.71	4,831.29	0.00	(22.42)
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	175,827.79	181,816.91	190,315.58	189,436.41	0.00	(879.17)
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	196,869.96	205,021.60	213,091.56	212,107.19	0.00	(984.37)
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	21,042.24	21,913.52	22,776.07	22,670.85	0.00	(105.22)
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	19,686.82	20,501.99	21,308.97	21,210.53	0.00	(98.44)
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	151,409.67	157,678.98	163,885.45	163,128.39	0.00	(757.06)
	Totals for Cusip				663,271.56	689,443.88	717,923.51	714,607.07	0.00	(3,316.44)
31418ACH9	FNMA	4.00%	02/01/2042	02/29/2012	81,751.20	86,154.45	86,734.41	86,341.53	0.00	(392.88)
	Totals for Cusip				81,751.20	86,154.45	86,734.41	86,341.53	0.00	(392.88)
31418ACQ9	FNMA	3.00%	02/01/2027	02/29/2012	250,167.40	260,037.25	259,101.79	257,303.28	0.00	(1,798.51)
	Totals for Cusip				250,167.40	260,037.25	259,101.79	257,303.28	0.00	(1,798.51)

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31418AKW7	FNMA	3.00%	10/01/2042	05/21/2015	4,014,230.81	4,062,527.02	4,027,906.96	4,013,084.10	0.00	(14,822.86)
	Totals for Cusip				4,014,230.81	4,062,527.02	4,027,906.96	4,013,084.10	0.00	(14,822.86)
31418AUN6	FNMA	2.50%	07/01/2028	11/26/2013	39,001.12	38,964.56	39,516.35	39,120.48	0.00	(395.87)
31418AUN6	FNMA	2.50%	07/01/2028	11/26/2013	536,065.04	535,562.48	543,146.61	537,705.57	0.00	(5,441.04)
	Totals for Cusip				575,066.16	574,527.04	582,662.96	576,826.05	0.00	(5,836.91)
31418PCU7	FNMA	4.00%	01/01/2041	02/29/2012	31,563.13	33,253.27	33,477.86	33,323.71	0.00	(154.15)
	Totals for Cusip				31,563.13	33,253.27	33,477.86	33,323.71	0.00	(154.15)
31418PU52	FNMA	4.00%	03/01/2040	02/29/2012	31,337.60	33,015.70	33,215.19	32,998.25	0.00	(216.94)
	Totals for Cusip				31,337.60	33,015.70	33,215.19	32,998.25	0.00	(216.94)
31418U7M0	FNMA	5.00%	07/01/2034	12/12/2010	38,146.82	40,477.36	42,063.54	41,532.72	0.00	(530.82)
	Totals for Cusip				38,146.82	40,477.36	42,063.54	41,532.72	0.00	(530.82)
31418UCL6	FNMA	5.00%	05/01/2040	01/11/2011	36,419.96	38,218.20	40,170.59	39,738.95	0.00	(431.64)
31418UCL6	FNMA	5.00%	05/01/2040	03/18/2011	10,136.13	10,611.26	11,179.96	11,059.85	0.00	(120.11)
	Totals for Cusip				46,556.09	48,829.46	51,350.55	50,798.80	0.00	(551.75)
31418XYK8	FNMA	5.00%	08/01/2040	09/09/2010	836,722.10	890,193.86	925,707.49	911,910.93	0.00	(13,796.56)
	Totals for Cusip				836,722.10	890,193.86	925,707.49	911,910.93	0.00	(13,796.56)
31419ADT1	FNMA	4.00%	07/01/2040	05/05/2011	3,419,008.85	3,435,035.46	3,621,112.10	3,597,259.97	0.00	(23,852.13)
	Totals for Cusip				3,419,008.85	3,435,035.46	3,621,112.10	3,597,259.97	0.00	(23,852.13)
31419ASU2	FNMA	5.00%	09/01/2040	12/06/2010	6,935.65	7,335.00	7,637.82	7,557.30	0.00	(80.52)
	Totals for Cusip				6,935.65	7,335.00	7,637.82	7,557.30	0.00	(80.52)
31419BCD5	FNMA	3.50%	06/01/2039	02/09/2011	2,175,924.19	2,015,789.79	2,246,609.21	2,234,295.40	0.00	(12,313.81)
	Totals for Cusip				2,175,924.19	2,015,789.79	2,246,609.21	2,234,295.40	0.00	(12,313.81)



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31419E2E8	FNMA	4.00%	10/01/2040	02/29/2012	483,385.57	509,270.42	512,765.64	508,286.83	0.00	(4,478.81)
	Totals for Cusip				483,385.57	509,270.42	512,765.64	508,286.83	0.00	(4,478.81)
31419EEJ4	FNMA	4.50%	01/01/2041	01/06/2011	1,277,621.74	1,309,761.92	1,395,933.33	1,379,797.46	0.00	(16,135.87)
	Totals for Cusip				1,277,621.74	1,309,761.92	1,395,933.33	1,379,797.46	0.00	(16,135.87)
31419FWK8	FNMA	4.00%	10/01/2040	02/29/2012	466,884.52	491,885.76	495,283.24	490,883.01	0.00	(4,400.23)
	Totals for Cusip				466,884.52	491,885.76	495,283.24	490,883.01	0.00	(4,400.23)
31419FWS1	FNMA	4.00%	11/01/2040	12/07/2010	105,750.18	105,584.97	112,180.03	111,210.09	0.00	(969.94)
31419FWS1	FNMA	4.00%	11/01/2040	12/07/2010	103,362.78	103,201.27	109,647.47	108,699.43	0.00	(948.04)
	Totals for Cusip				209,112.96	208,786.24	221,827.50	219,909.52	0.00	(1,917.98)
31419GXU3	FNMA	4.00%	10/01/2040	06/15/2011	6,223,721.80	6,275,262.02	6,625,436.77	6,588,446.15	0.00	(36,990.62)
	Totals for Cusip				6,223,721.80	6,275,262.02	6,625,436.77	6,588,446.15	0.00	(36,990.62)
31419JA24	FNMA	4.00%	12/01/2040	02/29/2012	23,871.48	25,149.76	25,325.26	25,210.49	0.00	(114.77)
	Totals for Cusip				23,871.48	25,149.76	25,325.26	25,210.49	0.00	(114.77)
31419JSM1	FNMA	4.00%	11/01/2040	02/29/2012	89,156.34	93,930.59	94,565.57	93,889.09	0.00	(676.48)
31419JSM1	FNMA	4.00%	11/01/2040	04/15/2016	74,505.76	79,814.30	79,814.30	78,460.80	0.00	(1,353.50)
	Totals for Cusip				163,662.10	173,744.89	174,379.87	172,349.89	0.00	(2,029.98)
31419LAT0	FNMA	5.00%	01/01/2033	12/12/2010	57,304.80	60,850.53	63,027.11	62,391.16	0.00	(635.95)
	Totals for Cusip				57,304.80	60,850.53	63,027.11	62,391.16	0.00	(635.95)
36176JDL1	GNMA	4.00%	07/15/2041	02/29/2012	227,268.98	245,104.61	241,278.68	242,124.52	845.84	0.00
	Totals for Cusip				227,268.98	245,104.61	241,278.68	242,124.52	845.84	0.00
36176MYU1	GNMA	4.00%	08/15/2041	02/29/2012	83,594.64	90,155.01	89,182.76	88,803.08	0.00	(379.68)
	Totals for Cusip				83,594.64	90,155.01	89,182.76	88,803.08	0.00	(379.68)

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36176RSU7	GNMA	4.00%	11/15/2041	02/29/2012	162,226.52	174,957.75	172,208.77	172,530.70	321.93	0.00
	Totals for Cusip				162,226.52	174,957.75	172,208.77	172,530.70	321.93	0.00
36176XFP9	GNMA	3.50%	03/15/2042	12/17/2013	75,284.95	76,214.25	78,413.36	78,364.73	0.00	(48.63)
	Totals for Cusip				75,284.95	76,214.25	78,413.36	78,364.73	0.00	(48.63)
36177PAW5	GNMA	3.50%	07/15/2042	12/17/2013	129,589.60	131,189.23	134,957.96	134,856.71	0.00	(101.25)
	Totals for Cusip				129,589.60	131,189.23	134,957.96	134,856.71	0.00	(101.25)
36177UYC2	GNMA	3.50%	09/15/2042	12/17/2013	149,430.78	151,275.33	155,606.83	155,518.63	0.00	(88.20)
	Totals for Cusip				149,430.78	151,275.33	155,606.83	155,518.63	0.00	(88.20)
36178D7F2	GNMA	3.00%	04/15/2043	11/14/2013	659,530.78	646,958.47	670,956.85	669,346.08	0.00	(1,610.77)
36178D7F2	GNMA	3.00%	04/15/2043	11/14/2013	659,530.76	646,958.46	670,956.83	669,346.06	0.00	(1,610.77)
36178D7F2	GNMA	3.00%	04/15/2043	11/14/2013	329,765.08	323,478.94	335,478.11	334,672.73	0.00	(805.38)
	Totals for Cusip				1,648,826.62	1,617,395.87	1,677,391.79	1,673,364.87	0.00	(4,026.92)
36178WLC1	GNMA	3.50%	09/15/2042	12/17/2013	361,770.75	366,236.36	376,822.53	376,996.53	174.00	0.00
	Totals for Cusip				361,770.75	366,236.36	376,822.53	376,996.53	174.00	0.00
36179BM68	GNMA	3.00%	02/15/2043	11/14/2013	277,966.14	272,797.72	282,800.55	281,270.61	0.00	(1,529.94)
	Totals for Cusip				277,966.14	272,797.72	282,800.55	281,270.61	0.00	(1,529.94)
36179HUN9	GNMA	3.00%	12/15/2042	11/14/2013	290,709.68	285,304.33	296,118.00	295,049.65	0.00	(1,068.35)
	Totals for Cusip				290,709.68	285,304.33	296,118.00	295,049.65	0.00	(1,068.35)
36179JQB6	GNMA	3.00%	03/15/2043	11/14/2013	69,181.65	67,895.31	70,384.99	70,004.08	0.00	(380.91)
	Totals for Cusip				69,181.65	67,895.31	70,384.99	70,004.08	0.00	(380.91)
36179JWS2	GNMA	3.50%	05/15/2043	12/17/2013	211,647.90	214,260.42	220,395.42	220,244.16	0.00	(151.26)
	Totals for Cusip				211,647.90	214,260.42	220,395.42	220,244.16	0.00	(151.26)

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36179MAX8	GNMA	3.50%	04/20/2042	05/11/2012	0.01	0.01	0.01	0.01	0.00	0.00
36179MAX8	GNMA	3.50%	04/20/2042	05/11/2012	0.00	0.00	(0.01)	(0.01)	0.00	0.00
Totals for Cusip										
					0.01	0.01	0.00	0.00	0.00	0.00
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	558,694.73	591,779.93	596,805.72	596,299.29	0.00	(506.43)
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	558,694.56	591,779.77	596,805.54	596,299.11	0.00	(506.43)
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	558,694.52	591,779.73	596,805.49	596,299.07	0.00	(506.42)
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	558,694.54	591,779.75	596,805.52	596,299.09	0.00	(506.43)
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	558,694.54	591,779.75	596,805.51	596,299.09	0.00	(506.42)
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	558,694.54	591,779.75	596,805.52	596,299.09	0.00	(506.43)
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	558,694.55	591,779.76	596,805.53	596,299.10	0.00	(506.43)
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	558,694.55	591,779.75	596,805.53	596,299.10	0.00	(506.43)
Totals for Cusip										
					4,469,556.53	4,734,238.19	4,774,444.36	4,770,392.94	0.00	(4,051.42)
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	489,903.99	531,239.63	512,254.65	511,616.54	0.00	(638.11)
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	489,904.54	531,316.78	512,255.23	511,617.11	0.00	(638.12)
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	489,904.48	531,316.72	512,255.17	511,617.05	0.00	(638.12)
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	489,904.46	531,316.70	512,255.15	511,617.03	0.00	(638.12)
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	244,951.98	265,658.10	256,127.30	255,808.25	0.00	(319.05)
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	244,952.49	265,658.64	256,127.84	255,808.79	0.00	(319.05)
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	244,951.47	265,657.54	256,126.77	255,807.72	0.00	(319.05)
Totals for Cusip										
					2,694,473.41	2,922,164.11	2,817,402.11	2,813,892.49	0.00	(3,509.62)
36179MNH9	GNMA	3.50%	09/20/2042	10/12/2012	2,677,688.82	2,917,739.46	2,799,852.73	2,796,365.11	0.00	(3,487.62)
36179MNH9	GNMA	3.50%	09/20/2042	10/26/2012	358,983.01	387,813.81	375,360.85	374,893.29	0.00	(467.56)



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	Totals for Cusip				3,036,671.83	3,305,553.27	3,175,213.58	3,171,258.40	0.00	(3,955.18)
36179MQQ6	GNMA	4.00%	10/20/2042	02/12/2013	4,703,845.21	5,079,785.34	5,022,190.83	5,019,744.59	0.00	(2,446.24)
	Totals for Cusip				4,703,845.21	5,079,785.34	5,022,190.83	5,019,744.59	0.00	(2,446.24)
36179MX39	GNMA	3.00%	01/20/2043	11/12/2013	4,988,933.82	4,861,871.90	5,076,168.33	5,072,715.88	0.00	(3,452.45)
	Totals for Cusip				4,988,933.82	4,861,871.90	5,076,168.33	5,072,715.88	0.00	(3,452.45)
36179NDR6	GNMA II	3.50%	05/20/2043	05/15/2013	279,810.39	299,047.36	292,490.66	292,197.45	0.00	(293.21)
36179NDR6	GNMA II	3.50%	05/20/2043	12/10/2014	1,626,956.36	1,705,634.94	1,700,685.71	1,698,980.89	0.00	(1,704.82)
	Totals for Cusip				1,906,766.75	2,004,682.30	1,993,176.37	1,991,178.34	0.00	(1,998.03)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	587,497.88	596,034.96	614,121.70	613,523.03	0.00	(598.67)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	587,497.66	596,034.74	614,121.47	613,522.80	0.00	(598.67)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	587,497.66	596,034.74	614,121.47	613,522.80	0.00	(598.67)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	587,497.66	596,034.74	614,121.46	613,522.80	0.00	(598.66)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	587,497.66	596,034.74	614,121.47	613,522.80	0.00	(598.67)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	587,497.68	596,034.76	614,121.49	613,522.82	0.00	(598.67)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	293,749.09	298,017.63	307,061.02	306,761.67	0.00	(299.35)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	587,497.65	596,034.73	614,121.46	613,522.79	0.00	(598.67)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	587,497.67	596,034.75	614,121.47	613,522.81	0.00	(598.66)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	587,497.66	596,034.74	614,121.46	613,522.80	0.00	(598.66)
	Totals for Cusip				5,581,228.27	5,662,330.53	5,834,154.47	5,828,467.12	0.00	(5,687.35)
36179Q6P1	GNMA II	3.50%	03/20/2045	08/25/2016	3,586,206.42	3,804,180.54	3,804,180.54	3,731,805.25	0.00	(72,375.29)
	Totals for Cusip				3,586,206.42	3,804,180.54	3,804,180.54	3,731,805.25	0.00	(72,375.29)
36179QJR3	GNMA II	3.00%	07/20/2044	09/09/2016	664,893.40	695,125.28	695,125.28	675,290.34	0.00	(19,834.94)

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	Totals for Cusip				664,893.40	695,125.28	695,125.28	675,290.34	0.00	(19,834.94)
36179RBX6	GNMA II	3.50%	04/20/2045	09/07/2016	7,688,861.45	8,167,312.88	8,167,312.88	8,000,836.00	0.00	(166,476.88)
36179RBX6	GNMA II	3.50%	04/20/2045	12/14/2016	2,527,643.03	2,636,055.22	2,636,055.22	2,630,201.82	0.00	(5,853.40)
	Totals for Cusip				10,216,504.48	10,803,368.10	10,803,368.10	10,631,037.82	0.00	(172,330.28)
36180BG54	GNMA	3.00%	04/15/2043	11/14/2013	269,304.83	264,297.43	273,984.97	273,325.44	0.00	(659.53)
36180BG54	GNMA	3.00%	04/15/2043	11/14/2013	60,358.90	59,236.60	61,407.84	61,260.03	0.00	(147.81)
	Totals for Cusip				329,663.73	323,534.03	335,392.81	334,585.47	0.00	(807.34)
36180EPX7	GNMA	3.00%	04/15/2043	11/14/2013	257,569.88	252,780.69	262,038.58	261,403.22	0.00	(635.36)
	Totals for Cusip				257,569.88	252,780.69	262,038.58	261,403.22	0.00	(635.36)
36180EWP6	GNMA	3.00%	03/15/2043	11/14/2013	121,508.94	119,249.64	123,623.39	122,953.44	0.00	(669.95)
	Totals for Cusip				121,508.94	119,249.64	123,623.39	122,953.44	0.00	(669.95)
36180MHH3	GNMA	3.00%	06/15/2043	11/14/2013	251,339.84	246,666.48	255,678.21	255,044.17	0.00	(634.04)
	Totals for Cusip				251,339.84	246,666.48	255,678.21	255,044.17	0.00	(634.04)
36180MTS6	GNMA	3.00%	03/15/2043	11/14/2013	218,821.74	214,753.04	221,833.10	222,088.69	255.59	0.00
	Totals for Cusip				218,821.74	214,753.04	221,833.10	222,088.69	255.59	0.00
36181D6S0	GNMA	3.00%	05/15/2043	12/15/2014	1,330,265.46	1,366,432.06	1,353,312.35	1,350,063.40	0.00	(3,248.95)
	Totals for Cusip				1,330,265.46	1,366,432.06	1,353,312.35	1,350,063.40	0.00	(3,248.95)
36181LT73	GNMA	3.00%	08/15/2043	11/14/2013	318,292.19	312,498.26	323,782.56	323,004.09	0.00	(778.47)
	Totals for Cusip				318,292.19	312,498.26	323,782.56	323,004.09	0.00	(778.47)
36182AJA0	GNMA	3.50%	09/15/2043	12/17/2013	401,359.36	406,313.64	417,982.98	418,379.08	396.10	0.00
	Totals for Cusip				401,359.36	406,313.64	417,982.98	418,379.08	396.10	0.00
36200H6U3	GNMA	5.50%	02/15/2033	09/25/2006	183,511.40	183,239.02	207,822.49	207,323.50	0.00	(498.99)

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Totals for Cusip					183,511.40	183,239.02	207,822.49	207,323.50	0.00	(498.99)
36200H7E8	GNMA	5.50%	03/15/2033	05/15/2006	45,139.67	43,968.86	50,991.64	50,409.77	0.00	(581.87)
Totals for Cusip					45,139.67	43,968.86	50,991.64	50,409.77	0.00	(581.87)
36200JBD1	GNMA	6.00%	04/15/2033	06/03/2004	27,071.37	27,504.90	30,367.85	30,697.73	329.88	0.00
36200JBD1	GNMA	6.00%	04/15/2033	06/03/2004	21,953.11	22,304.69	24,626.35	24,893.85	267.50	0.00
Totals for Cusip					49,024.48	49,809.59	54,994.20	55,591.58	597.38	0.00
36200JQV5	GNMA	6.00%	01/15/2034	06/03/2004	12,033.94	12,226.66	13,499.33	13,642.07	142.74	0.00
Totals for Cusip					12,033.94	12,226.66	13,499.33	13,642.07	142.74	0.00
36200K7J0	GNMA	6.00%	02/15/2033	06/03/2004	4,934.70	5,013.75	5,699.02	5,723.02	24.00	0.00
36200K7J0	GNMA	6.00%	02/15/2033	06/03/2004	17,807.69	18,092.92	20,565.86	20,652.48	86.62	0.00
Totals for Cusip					22,742.39	23,106.67	26,264.88	26,375.50	110.62	0.00
36200KMR5	GNMA	5.50%	02/15/2033	09/25/2006	135,489.70	135,288.58	154,117.75	153,138.93	0.00	(978.82)
Totals for Cusip					135,489.70	135,288.58	154,117.75	153,138.93	0.00	(978.82)
36200KMZ7	GNMA	5.50%	02/15/2033	09/25/2006	125,053.68	124,868.08	141,145.58	140,687.65	0.00	(457.93)
Totals for Cusip					125,053.68	124,868.08	141,145.58	140,687.65	0.00	(457.93)
36200MFX6	GNMA	5.50%	04/15/2033	05/15/2006	36,050.39	35,115.34	41,014.62	40,656.10	0.00	(358.52)
Totals for Cusip					36,050.39	35,115.34	41,014.62	40,656.10	0.00	(358.52)
36200MJ79	GNMA	5.50%	05/15/2033	09/25/2006	241,454.66	241,096.27	268,640.32	270,456.29	1,815.97	0.00
Totals for Cusip					241,454.66	241,096.27	268,640.32	270,456.29	1,815.97	0.00
36200N4P3	GNMA	6.00%	10/15/2034	08/15/2007	1,249,683.64	1,251,245.76	1,442,915.86	1,441,687.75	0.00	(1,228.11)
Totals for Cusip					1,249,683.64	1,251,245.76	1,442,915.86	1,441,687.75	0.00	(1,228.11)
36200QEE0	GNMA	6.00%	03/15/2033	06/03/2004	75,681.26	76,893.37	84,897.02	85,794.79	897.77	0.00



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	Totals for Cusip				75,681.26	76,893.37	84,897.02	85,794.79	897.77	0.00
36200TQ50	GNMA	5.50%	09/15/2033	09/25/2006	254,617.57	254,239.62	288,507.83	284,505.72	0.00	(4,002.11)
	Totals for Cusip				254,617.57	254,239.62	288,507.83	284,505.72	0.00	(4,002.11)
36201FDA2	GNMA	5.50%	10/15/2032	09/25/2006	213,819.33	213,501.94	241,337.34	241,623.95	286.61	0.00
	Totals for Cusip				213,819.33	213,501.94	241,337.34	241,623.95	286.61	0.00
36201P3N3	GNMA	5.50%	10/15/2032	05/15/2006	22,018.93	21,447.82	24,986.43	24,561.99	0.00	(424.44)
36201P3N3	GNMA	5.50%	10/15/2032	05/15/2006	5,415.99	5,275.51	6,145.89	6,041.51	0.00	(104.38)
	Totals for Cusip				27,434.92	26,723.33	31,132.32	30,603.50	0.00	(528.82)
36201VXY3	GNMA	6.50%	08/15/2032	08/14/2002	17,164.43	17,918.04	19,638.36	19,606.39	0.00	(31.97)
	Totals for Cusip				17,164.43	17,918.04	19,638.36	19,606.39	0.00	(31.97)
36201VY48	GNMA	6.50%	08/15/2032	08/14/2002	22,122.10	23,093.39	25,310.58	25,269.39	0.00	(41.19)
	Totals for Cusip				22,122.10	23,093.39	25,310.58	25,269.39	0.00	(41.19)
36201VYK2	GNMA	6.50%	08/15/2032	08/14/2002	87,586.03	91,431.58	100,209.92	100,046.79	0.00	(163.13)
	Totals for Cusip				87,586.03	91,431.58	100,209.92	100,046.79	0.00	(163.13)
36201VYT3	GNMA	6.50%	07/15/2032	08/14/2002	106,367.60	111,037.83	121,698.51	121,500.40	0.00	(198.11)
	Totals for Cusip				106,367.60	111,037.83	121,698.51	121,500.40	0.00	(198.11)
36201VZK1	GNMA	6.50%	08/15/2032	08/14/2002	574,265.43	599,479.27	682,430.96	661,502.32	0.00	(20,928.64)
	Totals for Cusip				574,265.43	599,479.27	682,430.96	661,502.32	0.00	(20,928.64)
36201XN61	GNMA	5.50%	08/15/2033	05/15/2006	57,690.11	56,193.77	65,166.21	64,713.21	0.00	(453.00)
	Totals for Cusip				57,690.11	56,193.77	65,166.21	64,713.21	0.00	(453.00)
36201YWZ5	GNMA	5.50%	07/15/2033	07/16/2003	155,956.73	160,854.75	173,516.07	173,968.82	452.75	0.00
	Totals for Cusip				155,956.73	160,854.75	173,516.07	173,968.82	452.75	0.00

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36202C6G3	GNMA	6.00%	11/20/2028	02/29/2012	667.11	752.00	750.84	758.32	7.48	0.00
	Totals for Cusip				667.11	752.00	750.84	758.32	7.48	0.00
36202D3J8	GNMA	6.00%	01/20/2034	02/29/2012	3,831.45	4,315.11	4,371.16	4,458.04	86.88	0.00
	Totals for Cusip				3,831.45	4,315.11	4,371.16	4,458.04	86.88	0.00
36202D6F3	GNMA	6.00%	06/20/2034	07/12/2004	172,679.90	177,698.41	199,361.34	200,904.86	1,543.52	0.00
	Totals for Cusip				172,679.90	177,698.41	199,361.34	200,904.86	1,543.52	0.00
36202D6T3	GNMA	5.00%	07/20/2034	02/29/2012	29,073.95	32,256.79	32,114.71	32,404.21	289.50	0.00
	Totals for Cusip				29,073.95	32,256.79	32,114.71	32,404.21	289.50	0.00
36202DAN1	GNMA	6.00%	02/20/2029	02/29/2012	761.67	859.16	875.01	884.44	9.43	0.00
	Totals for Cusip				761.67	859.16	875.01	884.44	9.43	0.00
36202DLT6	GNMA	6.00%	02/20/2031	02/29/2012	555.78	625.95	632.60	652.62	20.02	0.00
	Totals for Cusip				555.78	625.95	632.60	652.62	20.02	0.00
36202DNX5	GNMA	6.00%	07/20/2031	02/29/2012	1,684.18	1,896.80	1,920.60	1,963.58	42.98	0.00
	Totals for Cusip				1,684.18	1,896.80	1,920.60	1,963.58	42.98	0.00
36202DUT6	GNMA	5.00%	10/20/2032	02/29/2012	2,863.96	3,181.51	3,173.77	3,194.33	20.56	0.00
	Totals for Cusip				2,863.96	3,181.51	3,173.77	3,194.33	20.56	0.00
36202DWE7	GNMA	5.00%	02/20/2033	02/29/2012	36,808.41	40,889.72	40,766.67	41,041.84	275.17	0.00
	Totals for Cusip				36,808.41	40,889.72	40,766.67	41,041.84	275.17	0.00
36202EEF1	GNMA	5.50%	06/20/2039	02/29/2012	157,030.71	174,192.32	175,189.04	174,219.56	0.00	(969.48)
	Totals for Cusip				157,030.71	174,192.32	175,189.04	174,219.56	0.00	(969.48)
36202ELU1	GNMA	5.00%	01/20/2037	02/29/2012	112,596.76	124,430.50	122,111.62	124,012.37	1,900.75	0.00
	Totals for Cusip				112,596.76	124,430.50	122,111.62	124,012.37	1,900.75	0.00
	Totals for Cusip				112,596.76	124,430.50	122,111.62	124,012.37	1,900.75	0.00

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36202EN88	GNMA	5.00%	08/20/2037	02/29/2012	18,881.23	20,865.62	20,470.41	21,048.86	578.45	0.00
	Totals for Cusip				18,881.23	20,865.62	20,470.41	21,048.86	578.45	0.00
36202ENV7	GNMA	5.00%	07/20/2037	02/29/2012	3,317.48	3,666.14	3,602.73	3,695.53	92.80	0.00
	Totals for Cusip				3,317.48	3,666.14	3,602.73	3,695.53	92.80	0.00
36202EPZ6	GNMA	6.50%	10/20/2037	02/29/2012	275,740.50	315,957.44	317,795.94	317,215.64	0.00	(580.30)
	Totals for Cusip				275,740.50	315,957.44	317,795.94	317,215.64	0.00	(580.30)
36202ERC5	GNMA	5.00%	02/20/2038	02/29/2012	23,534.86	25,978.92	25,505.84	25,953.77	447.93	0.00
	Totals for Cusip				23,534.86	25,978.92	25,505.84	25,953.77	447.93	0.00
36202ES83	GNMA	5.00%	05/20/2038	02/29/2012	23,679.38	26,138.45	25,731.54	26,104.63	373.09	0.00
	Totals for Cusip				23,679.38	26,138.45	25,731.54	26,104.63	373.09	0.00
36202ESA8	GNMA	5.00%	04/20/2038	02/29/2012	521,095.14	575,210.04	565,629.48	580,671.42	15,041.94	0.00
	Totals for Cusip				521,095.14	575,210.04	565,629.48	580,671.42	15,041.94	0.00
36202FHX7	GNMA II	4.50%	07/20/2040	05/15/2012	1,910,978.69	2,099,687.83	2,081,637.98	2,067,508.88	0.00	(14,129.10)
	Totals for Cusip				1,910,978.69	2,099,687.83	2,081,637.98	2,067,508.88	0.00	(14,129.10)
36202FHY5	GNMA II	5.00%	07/20/2040	02/29/2012	42,256.74	46,631.84	46,689.40	46,523.73	0.00	(165.67)
	Totals for Cusip				42,256.74	46,631.84	46,689.40	46,523.73	0.00	(165.67)
36202FHZ2	GNMA II	5.50%	07/20/2040	02/29/2012	28,458.74	31,568.96	31,666.84	31,521.03	0.00	(145.81)
	Totals for Cusip				28,458.74	31,568.96	31,666.84	31,521.03	0.00	(145.81)
36202FJR8	GNMA II	5.00%	08/20/2040	02/29/2012	954,326.00	1,053,133.04	1,054,434.26	1,050,608.92	0.00	(3,825.34)
	Totals for Cusip				954,326.00	1,053,133.04	1,054,434.26	1,050,608.92	0.00	(3,825.34)
36202FKP0	GNMA II	5.00%	09/20/2040	02/29/2012	220,169.48	242,964.94	243,265.23	242,382.69	0.00	(882.54)
	Totals for Cusip				220,169.48	242,964.94	243,265.23	242,382.69	0.00	(882.54)

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36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	357,574.72	385,719.76	382,985.04	383,513.80	528.76	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	357,574.76	385,719.81	382,985.09	383,513.84	528.75	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	357,574.71	385,719.76	382,985.03	383,513.79	528.76	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	156,070.61	168,355.07	167,161.45	167,392.24	230.79	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	357,574.72	385,719.76	382,985.04	383,513.80	528.76	0.00
	Totals for Cusip				1,586,369.52	1,711,234.16	1,699,101.65	1,701,447.47	2,345.82	0.00
36202FMC7	GNMA II	5.00%	11/20/2040	02/29/2012	452,270.03	499,096.23	499,711.08	498,367.43	0.00	(1,343.65)
	Totals for Cusip				452,270.03	499,096.23	499,711.08	498,367.43	0.00	(1,343.65)
36202FP67	GNMA II	4.00%	02/20/2041	05/15/2012	2,217,869.67	2,410,807.03	2,375,832.94	2,369,950.57	0.00	(5,882.37)
	Totals for Cusip				2,217,869.67	2,410,807.03	2,375,832.94	2,369,950.57	0.00	(5,882.37)
36202FP75	GNMA II	4.50%	02/20/2041	05/08/2012	1,470,797.33	1,617,647.24	1,602,152.45	1,584,367.77	0.00	(17,784.68)
	Totals for Cusip				1,470,797.33	1,617,647.24	1,602,152.45	1,584,367.77	0.00	(17,784.68)
36202FP83	GNMA II	5.00%	02/20/2041	02/29/2012	6,049.02	6,673.40	6,683.59	6,656.50	0.00	(27.09)
	Totals for Cusip				6,049.02	6,673.40	6,683.59	6,656.50	0.00	(27.09)
36202FPF7	GNMA II	4.00%	01/20/2041	05/26/2011	161,232.88	163,726.96	172,721.68	172,919.86	198.18	0.00
36202FPF7	GNMA II	4.00%	01/20/2041	09/17/2012	1,168,300.92	1,284,035.74	1,251,549.32	1,252,985.34	1,436.02	0.00
	Totals for Cusip				1,329,533.80	1,447,762.70	1,424,271.00	1,425,905.20	1,634.20	0.00
36202FPG5	GNMA II	4.50%	01/20/2041	06/02/2011	1,435,492.32	1,519,042.45	1,563,691.72	1,548,446.53	0.00	(15,245.19)
	Totals for Cusip				1,435,492.32	1,519,042.45	1,563,691.72	1,548,446.53	0.00	(15,245.19)
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	204,784.20	222,382.86	226,267.30	226,553.87	286.57	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	204,784.19	222,382.84	226,267.29	226,553.86	286.57	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	204,784.20	222,382.85	226,267.30	226,553.87	286.57	0.00



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36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	204,784.19	222,382.84	226,267.29	226,553.86	286.57	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	204,784.19	222,382.84	226,267.29	226,553.86	286.57	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	204,784.20	222,382.85	226,267.30	226,553.87	286.57	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	02/29/2012	931,188.92	1,027,309.41	1,028,876.30	1,030,179.37	1,303.07	0.00
	Totals for Cusip				2,159,894.09	2,361,606.49	2,386,480.07	2,389,502.56	3,022.49	0.00
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	307,150.58	311,901.80	328,923.33	328,154.54	0.00	(768.79)
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	307,150.52	311,901.73	328,923.27	328,154.48	0.00	(768.79)
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	307,150.49	311,901.71	328,923.24	328,154.45	0.00	(768.79)
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	307,150.52	311,901.74	328,923.27	328,154.48	0.00	(768.79)
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	307,150.56	311,901.77	328,923.31	328,154.52	0.00	(768.79)
	Totals for Cusip				1,535,752.67	1,559,508.75	1,644,616.42	1,640,772.47	0.00	(3,843.95)
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	232,790.09	253,741.20	253,580.81	250,765.72	0.00	(2,815.09)
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	232,790.08	253,741.19	253,580.80	250,765.71	0.00	(2,815.09)
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	232,790.07	253,741.18	253,580.79	250,765.70	0.00	(2,815.09)
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	23,625.05	25,751.30	25,735.04	25,449.33	0.00	(285.71)
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	232,790.08	253,741.19	253,580.80	250,765.71	0.00	(2,815.09)
36202FSE7	GNMA II	4.50%	04/20/2041	10/03/2011	1,107,925.10	1,204,176.10	1,206,875.05	1,193,477.08	0.00	(13,397.97)
36202FSE7	GNMA II	4.50%	04/20/2041	10/24/2011	192,496.76	206,994.18	209,688.85	207,361.01	0.00	(2,327.84)
36202FSE7	GNMA II	4.50%	04/20/2041	04/10/2014	16,668.35	18,004.43	18,157.01	17,955.45	0.00	(201.56)
	Totals for Cusip				2,271,875.58	2,469,890.77	2,474,779.15	2,447,305.71	0.00	(27,473.44)
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	195,184.13	212,018.74	215,660.34	214,663.08	0.00	(997.26)
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	195,184.27	212,018.90	215,660.49	214,663.23	0.00	(997.26)



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36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	195,184.15	212,018.76	215,660.35	214,663.10	0.00	(997.25)
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	195,184.15	212,018.76	215,660.36	214,663.10	0.00	(997.26)
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	195,184.15	212,018.76	215,660.36	214,663.10	0.00	(997.26)
36202FSF4	GNMA II	5.00%	04/20/2041	02/29/2012	73,412.33	80,990.20	81,113.82	80,738.72	0.00	(375.10)
Totals for Cusip						1,049,333.18	1,141,084.12	1,154,054.33	0.00	(5,361.39)
36202FTLO	GNMA II	4.50%	05/20/2041	04/13/2011	242,094.20	248,487.02	263,716.14	260,925.76	0.00	(2,790.38)
36202FTLO	GNMA II	4.50%	05/20/2041	04/13/2011	99,809.85	102,445.46	108,724.09	107,573.67	0.00	(1,150.42)
36202FTLO	GNMA II	4.50%	05/20/2041	04/13/2011	245,161.79	251,635.62	267,057.70	264,231.97	0.00	(2,825.73)
36202FTLO	GNMA II	4.50%	05/20/2041	04/13/2011	237,369.54	243,637.59	258,569.52	255,833.59	0.00	(2,735.93)
36202FTLO	GNMA II	4.50%	05/20/2041	04/12/2011	245,309.07	251,748.44	267,218.14	264,390.71	0.00	(2,827.43)
36202FTLO	GNMA II	4.50%	05/20/2041	04/12/2011	245,308.99	251,748.34	267,218.04	264,390.62	0.00	(2,827.42)
36202FTLO	GNMA II	4.50%	05/20/2041	04/12/2011	245,308.99	251,748.34	267,218.04	264,390.62	0.00	(2,827.42)
36202FTLO	GNMA II	4.50%	05/20/2041	04/12/2011	245,308.99	251,748.34	267,218.04	264,390.62	0.00	(2,827.42)
36202FTLO	GNMA II	4.50%	05/20/2041	04/13/2011	245,284.43	251,617.74	267,191.32	264,364.15	0.00	(2,827.17)
36202FTLO	GNMA II	4.50%	05/20/2041	04/13/2011	245,284.43	251,617.74	267,191.31	264,364.15	0.00	(2,827.16)
36202FTLO	GNMA II	4.50%	05/20/2041	04/13/2011	245,284.43	251,617.74	267,191.31	264,364.15	0.00	(2,827.16)
36202FTLO	GNMA II	4.50%	05/20/2041	04/13/2011	245,284.55	251,761.58	267,191.44	264,364.28	0.00	(2,827.16)
36202FTLO	GNMA II	4.50%	05/20/2041	04/13/2011	245,284.43	251,617.74	267,191.32	264,364.15	0.00	(2,827.17)
Totals for Cusip						3,032,093.69	3,302,896.41	3,267,948.44	0.00	(34,947.97)
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	261,742.76	276,056.84	285,120.07	282,103.21	0.00	(3,016.86)
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	261,742.77	276,056.85	285,120.09	282,103.22	0.00	(3,016.87)
36202FV94	GNMA II	4.50%	08/20/2041	07/22/2011	592,661.66	625,813.68	645,594.68	638,763.63	0.00	(6,831.05)



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36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	261,742.76	276,056.84	285,120.07	282,103.21	0.00	(3,016.86)
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	261,742.75	276,056.83	285,120.06	282,103.20	0.00	(3,016.86)
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	130,871.39	138,028.40	142,560.03	141,051.61	0.00	(1,508.42)
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	3,141,227.44	3,313,994.96	3,421,783.16	3,385,577.24	0.00	(36,205.92)
	Totals for Cusip				4,911,731.53	5,182,064.40	5,350,418.16	5,293,805.32	0.00	(56,612.84)
36202FXC5	GNMA II	4.50%	09/20/2041	04/08/2014	974,206.42	1,055,796.20	1,061,216.54	1,049,987.83	0.00	(11,228.71)
36202FXC5	GNMA II	4.50%	09/20/2041	04/10/2014	33,210.16	35,872.16	36,176.28	35,793.51	0.00	(382.77)
	Totals for Cusip				1,007,416.58	1,091,668.36	1,097,392.82	1,085,781.34	0.00	(11,611.48)
36202FXE1	GNMA II	5.50%	09/20/2041	02/29/2012	232,615.98	258,038.17	259,794.78	258,320.17	0.00	(1,474.61)
	Totals for Cusip				232,615.98	258,038.17	259,794.78	258,320.17	0.00	(1,474.61)
36202UAG8	GNMA	6.00%	05/15/2033	06/03/2004	42,312.39	42,990.03	49,777.23	49,064.58	0.00	(712.65)
36202UAG8	GNMA	6.00%	05/15/2033	06/03/2004	17,710.32	17,993.95	20,834.81	20,536.52	0.00	(298.29)
	Totals for Cusip				60,022.71	60,983.98	70,612.04	69,601.10	0.00	(1,010.94)
36202VD65	GNMA	5.50%	09/15/2033	09/25/2006	109,846.04	109,683.00	122,213.73	122,532.61	318.88	0.00
	Totals for Cusip				109,846.04	109,683.00	122,213.73	122,532.61	318.88	0.00
36202VDH1	GNMA	5.50%	08/15/2033	09/25/2006	365,887.81	365,344.70	415,870.43	412,748.73	0.00	(3,121.70)
	Totals for Cusip				365,887.81	365,344.70	415,870.43	412,748.73	0.00	(3,121.70)
36202XDA2	GNMA	5.50%	06/15/2033	05/15/2006	75,744.46	73,779.85	86,293.03	88,504.53	2,211.50	0.00
	Totals for Cusip				75,744.46	73,779.85	86,293.03	88,504.53	2,211.50	0.00
36203ASR8	GNMA	7.00%	07/15/2023	09/25/2000	1,841.01	1,815.69	1,840.52	1,846.81	6.29	0.00
	Totals for Cusip				1,841.01	1,815.69	1,840.52	1,846.81	6.29	0.00
36203CJR4	GNMA	7.00%	12/15/2023	09/25/2000	1,153.13	1,137.28	1,243.03	1,228.50	0.00	(14.53)

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	Totals for Cusip				1,153.13	1,137.28	1,243.03	1,228.50	0.00	(14.53)
36203CST0	GNMA	7.00%	06/15/2023	09/25/2000	7,490.99	7,388.01	8,063.07	7,998.75	0.00	(64.32)
	Totals for Cusip				7,490.99	7,388.01	8,063.07	7,998.75	0.00	(64.32)
36203DJH4	GNMA	7.00%	11/15/2023	09/25/2000	2,280.27	2,248.91	2,443.91	2,427.38	0.00	(16.53)
	Totals for Cusip				2,280.27	2,248.91	2,443.91	2,427.38	0.00	(16.53)
36203EBL1	GNMA	7.00%	07/15/2023	09/25/2000	12,610.41	12,437.02	13,672.50	13,487.83	0.00	(184.67)
36203EBL1	GNMA	7.00%	07/15/2023	09/25/2000	10,759.78	10,611.82	11,666.00	11,508.43	0.00	(157.57)
	Totals for Cusip				23,370.19	23,048.84	25,338.50	24,996.26	0.00	(342.24)
36203FWS0	GNMA	7.00%	07/15/2023	09/25/2000	466.59	460.22	477.42	473.38	0.00	(4.04)
	Totals for Cusip				466.59	460.22	477.42	473.38	0.00	(4.04)
36203GPG2	GNMA	7.00%	06/15/2023	09/25/2000	14,650.77	14,449.31	15,985.34	15,776.19	0.00	(209.15)
	Totals for Cusip				14,650.77	14,449.31	15,985.34	15,776.19	0.00	(209.15)
36203HDJ7	GNMA	7.00%	07/15/2023	09/25/2000	324.41	319.94	346.65	345.02	0.00	(1.63)
	Totals for Cusip				324.41	319.94	346.65	345.02	0.00	(1.63)
36203LEN8	GNMA	7.00%	07/15/2023	09/25/2000	599.62	591.39	646.37	640.70	0.00	(5.67)
	Totals for Cusip				599.62	591.39	646.37	640.70	0.00	(5.67)
36203LF80	GNMA	7.00%	05/15/2023	09/25/2000	5,511.25	5,435.49	5,955.45	5,902.57	0.00	(52.88)
	Totals for Cusip				5,511.25	5,435.49	5,955.45	5,902.57	0.00	(52.88)
36203N5M6	GNMA	7.00%	09/15/2023	09/25/2000	12,098.60	11,932.23	13,249.74	13,094.71	0.00	(155.03)
	Totals for Cusip				12,098.60	11,932.23	13,249.74	13,094.71	0.00	(155.03)
36203NRC4	GNMA	7.00%	05/15/2023	10/04/2000	1,723.92	1,700.48	1,859.40	1,844.69	0.00	(14.71)
	Totals for Cusip				1,723.92	1,700.48	1,859.40	1,844.69	0.00	(14.71)

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36203NZ43	GNMA	7.50%	04/15/2023	06/06/2000	18,379.46	18,287.55	19,905.33	19,704.70	0.00	(200.63)
	Totals for Cusip				18,379.46	18,287.55	19,905.33	19,704.70	0.00	(200.63)
36203Q6C0	GNMA	7.00%	08/15/2023	09/25/2000	1,428.90	1,409.23	1,452.44	1,443.15	0.00	(9.29)
	Totals for Cusip				1,428.90	1,409.23	1,452.44	1,443.15	0.00	(9.29)
36203RGL7	GNMA	7.00%	09/15/2023	09/25/2000	5,524.55	5,448.61	5,951.39	5,905.70	0.00	(45.69)
	Totals for Cusip				5,524.55	5,448.61	5,951.39	5,905.70	0.00	(45.69)
36203RYW3	GNMA	7.00%	10/15/2023	10/04/2000	15,060.29	14,855.55	16,225.33	16,084.26	0.00	(141.07)
36203RYW3	GNMA	7.00%	10/15/2023	10/04/2000	5,092.80	5,023.58	5,486.79	5,439.07	0.00	(47.72)
36203RYW3	GNMA	7.00%	10/15/2023	10/04/2000	15,175.83	14,969.52	16,349.80	16,207.65	0.00	(142.15)
	Totals for Cusip				35,328.92	34,848.65	38,061.92	37,730.98	0.00	(330.94)
36203VK74	GNMA	7.00%	10/15/2023	09/25/2000	1,578.59	1,556.90	1,593.74	1,595.84	2.10	0.00
	Totals for Cusip				1,578.59	1,556.90	1,593.74	1,595.84	2.10	0.00
36203WE87	GNMA	7.00%	11/15/2023	09/25/2000	4,034.56	3,979.08	4,077.40	4,063.24	0.00	(14.16)
	Totals for Cusip				4,034.56	3,979.08	4,077.40	4,063.24	0.00	(14.16)
36204C4M0	GNMA	7.00%	09/15/2023	09/25/2000	328.88	324.35	354.35	351.36	0.00	(2.99)
	Totals for Cusip				328.88	324.35	354.35	351.36	0.00	(2.99)
36204FBQ6	GNMA	7.00%	12/15/2023	09/25/2000	21,140.45	20,849.76	21,696.73	21,647.50	0.00	(49.23)
36204FBQ6	GNMA	7.00%	12/15/2023	09/25/2000	22,946.86	22,631.35	23,550.70	23,497.24	0.00	(53.46)
	Totals for Cusip				44,087.31	43,481.11	45,247.43	45,144.74	0.00	(102.69)
36206YC41	GNMA	6.00%	10/15/2033	06/03/2004	16,191.07	16,450.39	18,166.44	18,363.26	196.82	0.00
36206YC41	GNMA	6.00%	10/15/2033	06/03/2004	7,596.65	7,718.33	8,523.48	8,615.82	92.34	0.00
	Totals for Cusip				23,787.72	24,168.72	26,689.92	26,979.08	289.16	0.00

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36208LL39	GNMA	5.50%	12/15/2033	03/11/2004	85,613.64	88,730.48	95,252.97	96,396.28	1,143.31	0.00
	Totals for Cusip				85,613.64	88,730.48	95,252.97	96,396.28	1,143.31	0.00
3620A8JX2	GNMA	4.00%	08/15/2039	02/29/2012	370,269.35	399,327.35	393,036.66	393,078.55	41.89	0.00
	Totals for Cusip				370,269.35	399,327.35	393,036.66	393,078.55	41.89	0.00
3620A9S93	GNMA	4.00%	09/15/2039	04/25/2012	653,445.32	706,129.33	693,643.49	693,622.16	0.00	(21.33)
	Totals for Cusip				653,445.32	706,129.33	693,643.49	693,622.16	0.00	(21.33)
3620AL7M0	GNMA	5.00%	04/15/2040	02/29/2012	33,304.34	37,022.15	36,865.46	36,634.65	0.00	(230.81)
	Totals for Cusip				33,304.34	37,022.15	36,865.46	36,634.65	0.00	(230.81)
3620AMA44	GNMA	5.00%	05/15/2040	02/29/2012	97,199.06	108,038.34	107,697.07	106,838.96	0.00	(858.11)
	Totals for Cusip				97,199.06	108,038.34	107,697.07	106,838.96	0.00	(858.11)
3620AQQ56	GNMA	4.50%	04/15/2040	06/22/2015	2,063,743.21	2,242,385.97	2,228,014.28	2,239,136.56	11,122.28	0.00
	Totals for Cusip				2,063,743.21	2,242,385.97	2,228,014.28	2,239,136.56	11,122.28	0.00
3620ASAH2	GNMA	4.50%	03/15/2041	03/17/2011	1,971,967.47	2,052,155.67	2,156,530.66	2,158,561.15	2,030.49	0.00
	Totals for Cusip				1,971,967.47	2,052,155.67	2,156,530.66	2,158,561.15	2,030.49	0.00
3620C0YW2	GNMA	4.00%	06/15/2040	04/25/2012	154,695.34	167,167.65	164,230.05	164,731.03	500.98	0.00
	Totals for Cusip				154,695.34	167,167.65	164,230.05	164,731.03	500.98	0.00
3620C54T1	GNMA	4.00%	12/15/2040	02/29/2012	101,366.88	109,321.96	107,599.60	107,843.62	244.02	0.00
	Totals for Cusip				101,366.88	109,321.96	107,599.60	107,843.62	244.02	0.00
36210GC93	GNMA	6.00%	01/15/2034	03/09/2004	638,832.56	671,672.54	737,543.37	757,789.66	20,246.29	0.00
	Totals for Cusip				638,832.56	671,672.54	737,543.37	757,789.66	20,246.29	0.00
36212DTV1	GNMA	7.00%	11/15/2032	11/15/2002	112,593.80	119,067.96	120,268.81	119,838.52	0.00	(430.29)
	Totals for Cusip				112,593.80	119,067.96	120,268.81	119,838.52	0.00	(430.29)

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36212DTY5	GNMA	7.00%	11/15/2032	11/15/2002	190,432.16	201,382.04	214,458.46	211,770.97	0.00	(2,687.49)
	Totals for Cusip				190,432.16	201,382.04	214,458.46	211,770.97	0.00	(2,687.49)
36213CTS9	GNMA	5.50%	07/15/2035	09/18/2006	401,629.95	397,048.87	450,262.82	453,422.32	3,159.50	0.00
	Totals for Cusip				401,629.95	397,048.87	450,262.82	453,422.32	3,159.50	0.00
36213FB51	GNMA	6.50%	09/15/2032	09/24/2002	68,725.63	71,925.66	78,631.14	78,503.15	0.00	(127.99)
	Totals for Cusip				68,725.63	71,925.66	78,631.14	78,503.15	0.00	(127.99)
36213RWM5	GNMA	5.50%	01/15/2034	05/15/2006	44,779.63	43,618.14	50,770.92	50,943.35	172.43	0.00
	Totals for Cusip				44,779.63	43,618.14	50,770.92	50,943.35	172.43	0.00
36213TEP4	GNMA	6.50%	09/15/2032	09/24/2002	123,761.28	129,523.92	141,599.16	141,368.65	0.00	(230.51)
	Totals for Cusip				123,761.28	129,523.92	141,599.16	141,368.65	0.00	(230.51)
36217UW44	GNMA	8.50%	03/15/2017	12/31/1997	10.79	11.81	10.83	10.78	0.00	(0.05)
	Totals for Cusip				10.79	11.81	10.83	10.78	0.00	(0.05)
362181V22	GNMA	7.12%	10/15/2017	07/01/2009	2,904.26	3,101.11	2,913.23	2,912.04	0.00	(1.19)
	Totals for Cusip				2,904.26	3,101.11	2,913.23	2,912.04	0.00	(1.19)
362181YW3	GNMA	7.12%	12/15/2017	07/01/2009	2,431.58	2,596.39	2,453.51	2,440.33	0.00	(13.18)
	Totals for Cusip				2,431.58	2,596.39	2,453.51	2,440.33	0.00	(13.18)
362181YX1	GNMA	7.12%	12/15/2017	07/01/2009	2,533.01	2,704.69	2,540.85	2,539.80	0.00	(1.05)
	Totals for Cusip				2,533.01	2,704.69	2,540.85	2,539.80	0.00	(1.05)
362181ZD4	GNMA	7.12%	08/15/2017	07/01/2009	3,530.42	3,769.69	3,562.87	3,546.12	0.00	(16.75)
	Totals for Cusip				3,530.42	3,769.69	3,562.87	3,546.12	0.00	(16.75)
362181ZH5	GNMA	7.12%	07/15/2017	07/01/2009	5,111.20	5,457.62	5,156.48	5,133.36	0.00	(23.12)
	Totals for Cusip				5,111.20	5,457.62	5,156.48	5,133.36	0.00	(23.12)
	Totals for Cusip				5,111.20	5,457.62	5,156.48	5,133.36	0.00	(23.12)

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362181ZQ5	GNMA	7.12%	10/15/2017	07/01/2009	4,248.62	4,536.59	4,284.29	4,263.98	0.00	(20.31)
	Totals for Cusip				4,248.62	4,536.59	4,284.29	4,263.98	0.00	(20.31)
362181ZR3	GNMA	7.12%	11/15/2017	07/01/2009	1,680.20	1,794.08	1,685.15	1,682.51	0.00	(2.64)
	Totals for Cusip				1,680.20	1,794.08	1,685.15	1,682.51	0.00	(2.64)
36218HHD9	GNMA	7.12%	06/15/2017	07/01/2009	2,011.06	2,147.37	2,017.09	2,015.20	0.00	(1.89)
	Totals for Cusip				2,011.06	2,147.37	2,017.09	2,015.20	0.00	(1.89)
36218KUT2	GNMA	7.00%	03/15/2023	10/04/2000	906.84	894.50	909.76	909.69	0.00	(0.07)
	Totals for Cusip				906.84	894.50	909.76	909.69	0.00	(0.07)
36219SHC6	GNMA	5.50%	02/15/2033	05/15/2006	13,249.46	12,905.80	14,741.22	14,779.69	38.47	0.00
36219SHC6	GNMA	5.50%	02/15/2033	05/15/2006	27,240.28	26,533.75	30,307.28	30,386.37	79.09	0.00
	Totals for Cusip				40,489.74	39,439.55	45,048.50	45,166.06	117.56	0.00
36220JJ23	GNMA	8.50%	09/15/2019	12/31/1997	345.89	316.83	347.32	347.31	0.00	(0.01)
	Totals for Cusip				345.89	316.83	347.32	347.31	0.00	(0.01)
36224BGQ6	GNMA	7.00%	02/15/2023	09/25/2000	260.88	257.29	261.73	261.67	0.00	(0.06)
	Totals for Cusip				260.88	257.29	261.73	261.67	0.00	(0.06)
36224ECK7	GNMA	7.00%	07/15/2023	09/25/2000	2,631.15	2,594.96	2,639.63	2,639.43	0.00	(0.20)
	Totals for Cusip				2,631.15	2,594.96	2,639.63	2,639.43	0.00	(0.20)
36224EQV8	GNMA	8.50%	08/15/2022	12/31/1997	295.83	314.27	297.00	296.77	0.00	(0.23)
	Totals for Cusip				295.83	314.27	297.00	296.77	0.00	(0.23)
36224NAC7	GNMA	7.00%	08/15/2023	09/25/2000	654.29	645.29	656.40	656.35	0.00	(0.05)
	Totals for Cusip				654.29	645.29	656.40	656.35	0.00	(0.05)
36224UTQ0	GNMA	7.00%	10/15/2023	09/25/2000	1,317.85	1,299.73	1,331.42	1,326.30	0.00	(5.12)

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	Totals for Cusip				1,317.85	1,299.73	1,331.42	1,326.30	0.00	(5.12)
36224WV42	GNMA	7.00%	05/15/2023	09/25/2000	428.69	422.80	441.21	429.99	0.00	(11.22)
36224WV42	GNMA	7.00%	05/15/2023	10/04/2000	285.23	281.34	293.55	286.10	0.00	(7.45)
	Totals for Cusip				713.92	704.14	734.76	716.09	0.00	(18.67)
36225AAW0	GNMA	7.50%	12/15/2023	07/01/2009	419,287.05	458,130.79	470,203.13	471,764.43	1,561.30	0.00
	Totals for Cusip				419,287.05	458,130.79	470,203.13	471,764.43	1,561.30	0.00
36225AN48	GNMA	6.50%	10/15/2024	12/31/1997	204,142.21	197,506.61	233,565.50	233,185.29	0.00	(380.21)
	Totals for Cusip				204,142.21	197,506.61	233,565.50	233,185.29	0.00	(380.21)
36225ANX4	GNMA	7.00%	12/15/2023	10/04/2000	3,247.82	3,203.68	3,678.19	3,616.12	0.00	(62.07)
	Totals for Cusip				3,247.82	3,203.68	3,678.19	3,616.12	0.00	(62.07)
36225ATR1	GNMA	6.50%	05/15/2024	12/31/1997	421,914.80	408,725.79	482,725.93	481,940.13	0.00	(785.80)
	Totals for Cusip				421,914.80	408,725.79	482,725.93	481,940.13	0.00	(785.80)
36225AZF0	GNMA	7.00%	09/15/2024	10/04/2000	5,609.28	5,533.02	6,423.88	6,314.09	0.00	(109.79)
	Totals for Cusip				5,609.28	5,533.02	6,423.88	6,314.09	0.00	(109.79)
36241LAR7	GNMA	5.00%	07/15/2039	04/30/2012	1,378,493.61	1,526,035.50	1,525,861.23	1,516,794.63	0.00	(9,066.60)
	Totals for Cusip				1,378,493.61	1,526,035.50	1,525,861.23	1,516,794.63	0.00	(9,066.60)
36290SFR7	GNMA	5.50%	08/15/2033	05/15/2006	11,541.37	11,242.02	12,856.86	12,885.49	28.63	0.00
	Totals for Cusip				11,541.37	11,242.02	12,856.86	12,885.49	28.63	0.00
36290STH4	GNMA	5.50%	02/15/2034	05/15/2006	33,263.06	32,400.32	37,145.37	37,424.76	279.39	0.00
36290STH4	GNMA	5.50%	02/15/2034	05/15/2006	58,644.17	57,123.09	65,488.87	65,981.42	492.55	0.00
	Totals for Cusip				91,907.23	89,523.41	102,634.24	103,406.18	771.94	0.00
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	113,001.69	110,070.71	128,672.74	127,282.87	0.00	(1,389.87)



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36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	113,001.98	110,070.98	128,673.06	127,283.20	0.00	(1,389.86)
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	113,001.65	110,070.67	128,672.69	127,282.83	0.00	(1,389.86)
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	113,001.66	110,070.67	128,672.69	127,282.84	0.00	(1,389.85)
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	25,134.83	24,482.90	28,620.52	28,311.38	0.00	(309.14)
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	60,812.94	59,235.62	69,246.46	68,498.50	0.00	(747.96)
	Totals for Cusip				537,954.75	524,001.55	612,558.16	605,941.62	0.00	(6,616.54)
36290UXF8	GNMA	5.50%	09/15/2034	09/20/2004	159,887.50	163,435.03	177,889.41	178,399.45	510.04	0.00
	Totals for Cusip				159,887.50	163,435.03	177,889.41	178,399.45	510.04	0.00
36290UXH4	GNMA	5.50%	09/15/2034	09/20/2004	203,735.86	208,256.22	226,674.72	230,352.30	3,677.58	0.00
	Totals for Cusip				203,735.86	208,256.22	226,674.72	230,352.30	3,677.58	0.00
36290W3L4	GNMA	5.50%	11/15/2034	05/15/2006	16,411.14	15,985.47	18,258.90	18,308.12	49.22	0.00
	Totals for Cusip				16,411.14	15,985.47	18,258.90	18,308.12	49.22	0.00
36290Y2U1	GNMA	6.00%	12/15/2033	06/03/2004	3,833.27	3,894.66	4,422.14	4,375.49	0.00	(46.65)
	Totals for Cusip				3,833.27	3,894.66	4,422.14	4,375.49	0.00	(46.65)
36290YY44	GNMA	6.00%	12/15/2033	06/03/2004	6,632.56	6,738.80	7,441.08	7,519.93	78.85	0.00
	Totals for Cusip				6,632.56	6,738.80	7,441.08	7,519.93	78.85	0.00
36291CCW3	GNMA	5.50%	07/15/2034	05/15/2006	40,346.33	39,299.85	44,888.96	45,006.09	117.13	0.00
	Totals for Cusip				40,346.33	39,299.85	44,888.96	45,006.09	117.13	0.00
36291F4D7	GNMA	5.50%	06/15/2034	08/15/2007	284,740.76	277,955.93	317,129.55	318,076.93	947.38	0.00
	Totals for Cusip				284,740.76	277,955.93	317,129.55	318,076.93	947.38	0.00
36291XXE4	GNMA	5.50%	06/15/2035	07/18/2006	79,725.65	77,159.48	88,702.06	89,701.65	999.59	0.00
	Totals for Cusip				79,725.65	77,159.48	88,702.06	89,701.65	999.59	0.00
	Totals for Cusip				79,725.65	77,159.48	88,702.06	89,701.65	999.59	0.00

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36292LBZ6	GNMA	5.50%	03/15/2036	08/15/2007	97,046.41	94,711.23	109,476.20	109,689.73	213.53	0.00
	Totals for Cusip				97,046.41	94,711.23	109,476.20	109,689.73	213.53	0.00
36295HBY5	GNMA	6.00%	10/15/2039	02/29/2012	20,836.48	23,437.01	23,373.74	23,620.93	247.19	0.00
	Totals for Cusip				20,836.48	23,437.01	23,373.74	23,620.93	247.19	0.00
36297F6C1	GNMA	5.00%	01/15/2040	02/29/2012	234,018.80	260,132.88	259,164.92	257,263.86	0.00	(1,901.06)
	Totals for Cusip				234,018.80	260,132.88	259,164.92	257,263.86	0.00	(1,901.06)
36297F6D9	GNMA	5.00%	01/15/2040	02/29/2012	231,704.14	257,559.95	256,274.16	255,002.57	0.00	(1,271.59)
	Totals for Cusip				231,704.14	257,559.95	256,274.16	255,002.57	0.00	(1,271.59)
	Totals for Mortgage-Backed				464,249,283.30	477,419,759.82	488,950,383.30	485,801,417.61	232,930.58	(3,381,896.27)
	Municipals									
01026CAD3	ALABAMA ECON	4.26%	09/15/2032	12/02/2016	460,000.00	460,000.00	460,000.00	470,713.40	10,713.40	0.00
	Totals for Cusip				460,000.00	460,000.00	460,000.00	470,713.40	10,713.40	0.00
072024ND0	BAY AREA TOLL AUTH CALIF	6.26%	04/01/2049	10/28/2009	3,355,000.00	3,355,000.00	4,521,533.50	4,566,792.45	45,258.95	0.00
072024ND0	BAY AREA TOLL AUTH CALIF	6.26%	04/01/2049	02/29/2012	700,000.00	934,206.00	943,390.00	952,833.00	9,443.00	0.00
	Totals for Cusip				4,055,000.00	4,289,206.00	5,464,923.50	5,519,625.45	54,701.95	0.00
13063A5E0	CALIFORNIA STATE	7.50%	04/01/2034	05/13/2010	1,090,000.00	1,123,975.30	1,520,953.30	1,540,715.00	19,761.70	0.00
	Totals for Cusip				1,090,000.00	1,123,975.30	1,520,953.30	1,540,715.00	19,761.70	0.00
13063A5G5	CALIFORNIA STATE	7.55%	04/01/2039	04/22/2009	100,000.00	101,376.00	145,251.00	147,965.00	2,714.00	0.00
	Totals for Cusip				100,000.00	101,376.00	145,251.00	147,965.00	2,714.00	0.00
13063A7D0	CALIFORNIA STATE	7.30%	10/01/2039	10/08/2009	3,900,000.00	3,932,097.00	5,458,401.00	5,519,592.00	61,191.00	0.00
13063A7D0	CALIFORNIA STATE	7.30%	10/01/2039	02/29/2012	900,000.00	1,149,219.00	1,259,631.00	1,273,752.00	14,121.00	0.00
	Totals for Cusip				4,800,000.00	5,081,316.00	6,718,032.00	6,793,344.00	75,312.00	0.00

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167593AN2	CHICAGO ILL O HARE INTL	6.40%	01/01/2040	04/15/2010	2,475,000.00	2,475,000.00	3,116,371.50	3,226,286.25	109,914.75	0.00
167593AN2	CHICAGO ILL O HARE INTL	6.40%	01/01/2040	02/29/2012	880,000.00	1,121,410.40	1,108,043.20	1,147,124.00	39,080.80	0.00
	Totals for Cusip				3,355,000.00	3,596,410.40	4,224,414.70	4,373,410.25	148,995.55	0.00
544495VY7	LOS ANGELES CALIF DEPT	6.57%	07/01/2045	02/29/2012	1,100,000.00	1,496,231.00	1,500,752.00	1,514,469.00	13,717.00	0.00
	Totals for Cusip				1,100,000.00	1,496,231.00	1,500,752.00	1,514,469.00	13,717.00	0.00
574300HZ5	MARYLAND ST TRANSN	5.89%	07/01/2043	02/29/2012	350,000.00	449,897.00	425,666.50	434,483.00	8,816.50	0.00
	Totals for Cusip				350,000.00	449,897.00	425,666.50	434,483.00	8,816.50	0.00
592125AM0	METROPOLITAN GOVT	6.73%	07/01/2043	04/14/2010	2,405,000.00	2,405,000.00	3,078,255.70	3,100,477.90	22,222.20	0.00
	Totals for Cusip				2,405,000.00	2,405,000.00	3,078,255.70	3,100,477.90	22,222.20	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/08/2010	940,000.00	940,000.00	1,291,992.40	1,315,201.00	23,208.60	0.00
	Totals for Cusip				940,000.00	940,000.00	1,291,992.40	1,315,201.00	23,208.60	0.00
64971MZG0	NEW YORK N Y CITY	5.77%	08/01/2036	10/16/2009	2,750,000.00	2,750,000.00	3,368,750.00	3,381,510.00	12,760.00	0.00
	Totals for Cusip				2,750,000.00	2,750,000.00	3,368,750.00	3,381,510.00	12,760.00	0.00
677632MV0	OHIO ST UNIV GEN RCPTS	4.91%	06/01/2040	09/15/2010	365,000.00	365,000.00	409,767.25	416,286.15	6,518.90	0.00
	Totals for Cusip				365,000.00	365,000.00	409,767.25	416,286.15	6,518.90	0.00
67766WQG0	OHIO ST WTR DEV AUTH	4.88%	12/01/2034	08/12/2010	645,000.00	645,000.00	724,702.65	719,413.65	0.00	(5,289.00)
67766WQG0	OHIO ST WTR DEV AUTH	4.88%	12/01/2034	02/29/2012	300,000.00	337,386.00	337,071.00	334,611.00	0.00	(2,460.00)
	Totals for Cusip				945,000.00	982,386.00	1,061,773.65	1,054,024.65	0.00	(7,749.00)
68607DNL5	OREGON ST DEPT TRANSN	5.83%	11/15/2034	04/01/2010	1,070,000.00	1,081,416.90	1,358,696.70	1,350,917.80	0.00	(7,778.90)
	Totals for Cusip				1,070,000.00	1,081,416.90	1,358,696.70	1,350,917.80	0.00	(7,778.90)
709223A27	PENNSYLVANIA ST TPK	5.51%	12/01/2045	08/31/2010	1,210,000.00	1,210,000.00	1,400,708.10	1,457,965.30	57,257.20	0.00
	Totals for Cusip				1,210,000.00	1,210,000.00	1,400,708.10	1,457,965.30	57,257.20	0.00



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759136QP2	REGIONAL TRANSN DIST	5.84%	11/01/2050	11/10/2010	1,490,000.00	1,490,000.00	1,929,758.60	1,954,582.00	24,823.40	0.00
759136QP2	REGIONAL TRANSN DIST	5.84%	11/01/2050	02/29/2012	360,000.00	469,144.80	466,250.40	472,248.00	5,997.60	0.00
	Totals for Cusip				1,850,000.00	1,959,144.80	2,396,009.00	2,426,830.00	30,821.00	0.00
79575DE63	SALT RIVER PROJECT ARIZ	4.84%	01/01/2041	02/29/2012	295,000.00	342,049.55	337,096.50	337,598.00	501.50	0.00
	Totals for Cusip				295,000.00	342,049.55	337,096.50	337,598.00	501.50	0.00
	Totals for Municipals				27,140,000.00	28,633,408.95	35,163,042.30	35,635,535.90	488,021.50	(15,527.90)

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Preferred Stock										
173080201	CITIGROUP CAPITAL XIII	0.00%	01/31/3100	09/30/2010	44,000.00	1,100,000.00	1,143,560.00	1,136,080.00	0.00	(7,480.00)
Totals for Cusip					44,000.00	1,100,000.00	1,143,560.00	1,136,080.00	0.00	(7,480.00)
Totals for Preferred Stock					44,000.00	1,100,000.00	1,143,560.00	1,136,080.00	0.00	(7,480.00)
US Govt Bonds										
912803EC3	US TREASURY STRIP	0.00%	05/15/2043	01/30/2015	3,195,000.00	1,656,128.25	1,361,798.46	1,396,036.08	34,237.62	0.00



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912803EC3	US TREASURY STRIP	0.00%	05/15/2043	02/24/2016	1,475,000.00	716,555.00	716,555.00	644,492.40	0.00	(72,062.60)
	Totals for Cusip				4,670,000.00	2,372,683.25	2,078,353.46	2,040,528.48	34,237.62	(72,062.60)
912803EH2	US TREASURY STRIP	0.00%	05/15/2044	05/15/2014	2,240,000.00	776,303.36	922,228.16	950,467.84	28,239.68	0.00
912803EH2	US TREASURY STRIP	0.00%	05/15/2044	05/13/2014	2,400,000.00	811,152.00	988,101.60	1,018,358.40	30,256.80	0.00
	Totals for Cusip				4,640,000.00	1,587,455.36	1,910,329.76	1,968,826.24	58,496.48	0.00
912803EL3	US TREASURY STRIP	0.00%	02/15/2045	06/16/2016	4,030,000.00	1,961,804.00	1,961,804.00	1,664,011.18	0.00	(297,792.82)
	Totals for Cusip				4,030,000.00	1,961,804.00	1,961,804.00	1,664,011.18	0.00	(297,792.82)
912803EN9	US TREASURY STRIP	0.00%	05/15/2045	01/25/2016	2,525,000.00	1,076,715.09	1,076,715.09	1,033,712.28	0.00	(43,002.81)
912803EN9	US TREASURY STRIP	0.00%	05/15/2045	02/24/2016	1,470,000.00	667,541.70	667,541.70	601,804.77	0.00	(65,736.93)
	Totals for Cusip				3,995,000.00	1,744,256.79	1,744,256.79	1,635,517.05	0.00	(108,739.74)
912810EK0	US TREASURY BOND	8.12%	08/15/2021	12/08/2016	1,300,000.00	1,666,905.99	1,666,905.99	1,655,621.50	0.00	(11,284.49)
	Totals for Cusip				1,300,000.00	1,666,905.99	1,666,905.99	1,655,621.50	0.00	(11,284.49)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	09/13/2016	6,610,000.00	9,013,691.40	9,013,691.40	8,024,949.82	0.00	(988,741.58)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	09/14/2016	3,835,000.00	5,206,039.11	5,206,039.11	4,655,927.77	0.00	(550,111.34)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	09/15/2016	4,515,000.00	6,074,138.00	6,074,138.00	5,481,489.93	0.00	(592,648.07)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	09/15/2016	2,710,000.00	3,640,405.30	3,640,405.30	3,290,108.02	0.00	(350,297.28)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	09/16/2016	2,460,000.00	3,331,765.16	3,331,765.16	2,986,592.52	0.00	(345,172.64)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	09/21/2016	215,000.00	291,887.80	291,887.80	261,023.33	0.00	(30,864.47)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	09/19/2016	215,000.00	291,422.18	291,422.18	261,023.33	0.00	(30,398.85)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	10/11/2016	3,930,000.00	5,280,330.04	5,280,330.04	4,771,263.66	0.00	(509,066.38)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	10/11/2016	535,000.00	716,107.61	716,107.61	649,523.17	0.00	(66,584.44)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	10/13/2016	2,595,000.00	3,491,275.89	3,491,275.89	3,150,490.89	0.00	(340,785.00)



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Totals for Cusip										
912810QN1	US TREASURY BOND	4.75%	02/15/2041	09/21/2016	4,115,000.00	5,967,972.20	5,967,972.20	5,364,931.25	0.00	(603,040.95)
912810QN1	US TREASURY BOND	4.75%	02/15/2041	10/18/2016	8,560,000.00	12,271,335.75	12,271,335.75	11,160,100.00	0.00	(1,111,235.75)
Totals for Cusip										
912810QY7	US TREASURY BOND	2.75%	11/15/2042	06/23/2015	5,695,000.00	5,225,146.44	5,430,051.52	5,378,881.94	0.00	(51,169.58)
Totals for Cusip										
912810RB6	US TREASURY BOND	2.88%	05/15/2043	10/30/2014	2,825,000.00	2,725,726.48	2,754,375.00	2,728,661.85	0.00	(25,713.15)
912810RB6	US TREASURY BOND	2.88%	05/15/2043	11/03/2014	1,760,000.00	1,683,595.81	1,716,000.00	1,699,980.48	0.00	(16,019.52)
912810RB6	US TREASURY BOND	2.88%	05/15/2043	11/03/2014	65,000.00	62,178.25	63,375.00	62,783.37	0.00	(591.63)
912810RB6	US TREASURY BOND	2.88%	05/15/2043	03/24/2015	510,000.00	552,001.05	497,250.00	492,607.98	0.00	(4,642.02)
912810RB6	US TREASURY BOND	2.88%	05/15/2043	04/15/2015	320,000.00	342,950.00	312,000.00	309,087.36	0.00	(2,912.64)
912810RB6	US TREASURY BOND	2.88%	05/15/2043	04/15/2015	640,000.00	685,820.67	624,000.00	618,174.72	0.00	(5,825.28)
912810RB6	US TREASURY BOND	2.88%	05/15/2043	04/29/2015	4,940,000.00	5,041,724.88	4,816,500.00	4,771,536.12	0.00	(44,963.88)
912810RB6	US TREASURY BOND	2.88%	05/15/2043	06/04/2015	7,005,000.00	6,762,014.06	6,829,875.00	6,766,115.49	0.00	(63,759.51)
Totals for Cusip										
912810RJ9	US TREASURY SEC	3.00%	11/15/2044	04/19/2016	100,000.00	108,486.44	108,486.44	98,785.20	0.00	(9,701.24)
912810RJ9	US TREASURY SEC	3.00%	11/15/2044	04/20/2016	515,000.00	551,935.16	551,935.16	508,743.78	0.00	(43,191.38)
Totals for Cusip										
912810RK6	US TREASURY BOND	2.50%	02/15/2045	11/05/2015	1,715,000.00	1,540,809.37	1,538,744.31	1,527,622.53	0.00	(11,121.78)
Totals for Cusip										
912810RM2	US TREASURY BOND	3.00%	05/15/2045	07/09/2015	3,615,000.00	3,574,331.25	3,598,479.45	3,566,139.66	0.00	(32,339.79)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	09/03/2015	1,515,000.00	1,528,256.25	1,508,076.45	1,494,523.26	0.00	(13,553.19)



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912810RM2	US TREASURY BOND	3.00%	05/15/2045	09/03/2015	170,000.00	171,806.25	169,223.10	167,702.28	0.00	(1,520.82)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	09/09/2015	3,265,000.00	3,288,977.34	3,250,078.95	3,220,870.26	0.00	(29,208.69)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	09/09/2015	490,000.00	493,139.06	487,760.70	483,377.16	0.00	(4,383.54)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	10/09/2015	1,230,000.00	1,245,567.19	1,224,378.90	1,213,375.32	0.00	(11,003.58)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	10/16/2015	1,395,000.00	1,431,182.81	1,388,624.85	1,376,145.18	0.00	(12,479.67)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	10/27/2015	2,205,000.00	2,273,217.19	2,194,923.15	2,175,197.22	0.00	(19,725.93)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	11/10/2015	520,000.00	511,042.19	517,623.60	512,971.68	0.00	(4,651.92)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	11/09/2015	220,000.00	215,187.50	218,994.60	217,026.48	0.00	(1,968.12)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	12/18/2015	13,130,000.00	13,356,697.66	13,069,995.90	12,952,534.92	0.00	(117,460.98)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	01/13/2016	4,085,000.00	4,158,942.18	4,158,942.18	4,029,787.14	0.00	(129,155.04)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	07/13/2016	2,075,000.00	2,438,240.33	2,438,240.33	2,046,954.30	0.00	(391,286.03)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	07/27/2016	4,270,000.00	4,939,251.62	4,939,251.62	4,212,286.68	0.00	(726,964.94)
	Totals for Cusip				38,185,000.00	39,625,838.82	39,164,593.78	37,668,891.54	0.00	(1,495,702.24)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	11/14/2016	2,400,000.00	2,031,200.88	2,031,200.88	2,017,968.00	0.00	(13,232.88)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	11/14/2016	3,250,000.00	2,751,969.35	2,751,969.35	2,732,665.00	0.00	(19,304.35)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/02/2016	605,000.00	503,851.56	503,851.56	508,696.10	4,844.54	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/14/2016	780,000.00	646,120.31	646,120.31	655,839.60	9,719.29	0.00
	Totals for Cusip				7,035,000.00	5,933,142.10	5,933,142.10	5,915,168.70	14,563.83	(32,537.23)
912810RU4	US TREASURY	2.88%	11/15/2046	11/22/2016	1,435,000.00	1,399,573.44	1,399,573.44	1,385,448.02	0.00	(14,125.42)
912810RU4	US TREASURY	2.88%	11/15/2046	12/13/2016	2,895,000.00	2,748,440.63	2,748,440.63	2,795,032.76	46,592.13	0.00
	Totals for Cusip				4,330,000.00	4,148,014.07	4,148,014.07	4,180,480.78	46,592.13	(14,125.42)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	10/13/2016	14,750,000.00	15,313,035.53	15,313,035.53	14,880,788.25	0.00	(432,247.28)

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912828F21	US TREASURY NOTE	2.12%	09/30/2021	10/18/2016	11,940,000.00	12,421,030.00	12,421,030.00	12,045,871.98	0.00	(375,158.02)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	10/21/2016	5,280,000.00	5,488,725.00	5,488,725.00	5,326,817.76	0.00	(161,907.24)
	Totals for Cusip				31,970,000.00	33,222,790.53	33,222,790.53	32,253,477.99	0.00	(969,312.54)
912828K82	US TREASURY NOTE	1.00%	08/15/2018	09/26/2016	1,280,000.00	1,285,650.00	1,285,650.00	1,278,300.16	0.00	(7,349.84)
	Totals for Cusip				1,280,000.00	1,285,650.00	1,285,650.00	1,278,300.16	0.00	(7,349.84)
912828L40	US TREASURY NOTE	1.00%	09/15/2018	10/20/2016	435,000.00	436,189.45	436,189.45	434,082.59	0.00	(2,106.86)
	Totals for Cusip				435,000.00	436,189.45	436,189.45	434,082.59	0.00	(2,106.86)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	12/02/2015	820,000.00	820,000.00	815,515.42	814,458.44	0.00	(1,056.98)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	11/30/2015	4,900,000.00	4,900,000.00	4,873,201.90	4,866,885.80	0.00	(6,316.10)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	12/11/2015	15,500,000.00	15,541,171.88	15,415,230.50	15,395,251.00	0.00	(19,979.50)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	05/03/2016	1,095,000.00	1,127,807.23	1,127,807.23	1,087,599.99	0.00	(40,207.24)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	05/03/2016	170,000.00	175,036.43	175,036.43	168,851.14	0.00	(6,185.29)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	05/03/2016	475,000.00	488,656.25	488,656.25	471,789.95	0.00	(16,866.30)
	Totals for Cusip				22,960,000.00	23,052,671.79	22,895,447.73	22,804,836.32	0.00	(90,611.41)
912828N30	US TREASURY NOTE	2.12%	12/31/2022	06/27/2016	4,295,000.00	4,533,238.28	4,533,238.28	4,292,650.64	0.00	(240,587.64)
	Totals for Cusip				4,295,000.00	4,533,238.28	4,533,238.28	4,292,650.64	0.00	(240,587.64)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	07/21/2016	3,980,000.00	4,022,864.60	4,022,864.60	3,904,288.46	0.00	(118,576.14)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	09/30/2016	7,335,000.00	7,420,428.33	7,420,428.33	7,195,466.30	0.00	(224,962.03)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	10/03/2016	13,195,000.00	13,322,846.09	13,322,846.09	12,943,991.52	0.00	(378,854.57)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	10/17/2016	9,400,000.00	9,453,609.38	9,453,609.38	9,221,183.80	0.00	(232,425.58)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	11/16/2016	1,270,000.00	1,254,104.86	1,254,104.86	1,245,840.79	0.00	(8,264.07)
	Totals for Cusip				35,180,000.00	35,473,853.26	35,473,853.26	34,510,770.87	0.00	(963,082.39)



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For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828R28	US TREASURY NOTE	1.62%	04/30/2023	12/02/2016	8,285,000.00	8,030,964.67	8,030,964.67	8,013,152.58	0.00	(17,812.09)
	Totals for Cusip				8,285,000.00	8,030,964.67	8,030,964.67	8,013,152.58	0.00	(17,812.09)
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/09/2016	1,020,000.00	980,554.69	980,554.69	981,390.96	836.27	0.00
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/12/2016	515,000.00	493,434.38	493,434.38	495,506.22	2,071.84	0.00
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/28/2016	1,735,000.00	1,656,925.00	1,656,925.00	1,669,326.78	12,401.78	0.00
	Totals for Cusip				3,270,000.00	3,130,914.07	3,130,914.07	3,146,223.96	15,309.89	0.00
912828U57	US TREASURY NOTE	2.12%	11/30/2023	11/28/2016	485,000.00	484,848.44	484,848.44	481,779.12	0.00	(3,069.32)
912828U57	US TREASURY NOTE	2.12%	11/30/2023	11/30/2016	4,190,000.00	4,178,215.63	4,178,215.63	4,162,174.21	0.00	(16,041.42)
912828U57	US TREASURY NOTE	2.12%	11/30/2023	12/09/2016	5,870,000.00	5,825,057.81	5,825,057.81	5,831,017.33	5,959.52	0.00
	Totals for Cusip				10,545,000.00	10,488,121.88	10,488,121.88	10,474,970.66	5,959.52	(19,110.74)
912828U65	US TREASURY NOTE	1.75%	11/30/2021	11/28/2016	1,515,000.00	1,511,212.50	1,511,212.50	1,503,696.59	0.00	(7,515.91)
912828U65	US TREASURY NOTE	1.75%	11/30/2021	11/28/2016	8,610,000.00	8,589,548.24	8,589,548.24	8,545,760.79	0.00	(43,787.45)
912828U65	US TREASURY NOTE	1.75%	11/30/2021	12/16/2016	5,170,000.00	5,091,642.19	5,091,642.19	5,131,426.63	39,784.44	0.00
	Totals for Cusip				15,295,000.00	15,192,402.93	15,192,402.93	15,180,884.01	39,784.44	(51,303.36)
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/19/2016	3,050,000.00	3,027,125.00	3,027,125.00	3,042,731.85	15,606.85	0.00
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/19/2016	6,860,000.00	6,808,550.00	6,808,550.00	6,843,652.62	35,102.62	0.00
	Totals for Cusip				9,910,000.00	9,835,675.00	9,835,675.00	9,886,384.47	50,709.47	0.00
912828V23	US TREASURY NOTE	2.25%	12/31/2023	12/30/2016	7,200,000.00	7,182,843.75	7,182,843.75	7,203,376.80	20,533.05	0.00
	Totals for Cusip				7,200,000.00	7,182,843.75	7,182,843.75	7,203,376.80	20,533.05	0.00
912833F1	US TREASURY STRIP	0.00%	02/15/2037	12/24/2015	10,190,000.00	5,487,824.50	5,382,317.24	5,514,715.91	132,398.67	0.00
	Totals for Cusip				10,190,000.00	5,487,824.50	5,382,317.24	5,514,715.91	132,398.67	0.00
912833RY8	US TREASURY STRIP	0.00%	02/15/2028	02/03/2015	13,720,000.00	10,353,935.20	9,961,652.96	10,149,740.44	188,087.48	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year

2559 8217 EBIA 9FM

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip				13,720,000.00	10,353,935.20	9,961,652.96	10,149,740.44	188,087.48	0.00
912833WQ9	US TREASURY STRIP	0.00%	05/15/2028	02/03/2015	6,865,000.00	5,115,508.38	4,933,140.95	5,028,516.39	95,375.44	0.00
	Totals for Cusip				6,865,000.00	5,115,508.38	4,933,140.95	5,028,516.39	95,375.44	0.00
912833XN5	US TREASURY STRIP	0.00%	02/15/2029	02/03/2015	6,865,000.00	5,003,649.21	4,807,271.17	4,904,603.14	97,331.97	0.00
	Totals for Cusip				6,865,000.00	5,003,649.21	4,807,271.17	4,904,603.14	97,331.97	0.00
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	03/27/2015	14,170,000.00	10,158,189.60	9,844,210.74	10,053,572.49	209,361.75	0.00
	Totals for Cusip				14,170,000.00	10,158,189.60	9,844,210.74	10,053,572.49	209,361.75	0.00
	Totals for US Govt Bonds				337,005,000.00	327,883,281.93	326,063,047.43	316,879,709.40	1,008,741.74	(10,192,079.77)

Totals for 2559 8217 EBIA 9FM

2,370,523,719.00	2,386,460,201	2,415,996,048.90	2,407,432,504	27,694,114.86	(31,199,844.33)
Less cash due to broker <u>(308,851)</u>					
Total <u>2,386,151,350</u>					
Total <u>2,407,423,653</u>					



Appendix V

9032-MORISA
Schedule of Assets Held for Investment Purposes at End of Plan Year

MORTGAGES	Loan #	Name	Interest Rate	Maturity Date	12/31/2015		12/31/2016		Unrealized	
					Current Market	Market	Current Market	Market	Market Value Gain	Market Value Loss
	6102318	82 Blue, LLP	7.28%	11/15/2017	834,462	421,995	-	-	412,467	
	6102253	Lowe's Home Improvement	7.30%	12/15/2018	2,164,333	1,467,920	-	-	696,413	
	6104923	The Walk	7.65%	12/15/2024	9,770,281	9,650,032	-	-	120,249	
	6106765	The Walk (Supplemental)	7.23%	12/15/2024	3,148,596	3,116,863	-	-	31,733	
	6108202	11204 Norwalk Blvd.	7.25%	10/5/2019	14,079,693	13,556,759	-	-	522,934	
		Total Mortgages			\$ 29,997,365	\$ 28,213,569	\$ -	\$ -	\$ 1,783,797	
		Cash and Cash Equivalents			1,407,412	1,292,674				
		Other Net Assets			(771,011)	(967,820)				
		GRAND TOTAL			\$ 30,633,767	\$ 28,538,423	\$ -	\$ -	\$ 1,783,797	



Appendix VI

WCT - WCOT
Schedule of Assets Held for Investment Purposes at End of Plan Year

	NAME	Prior Market/Cost (Acquisition Cost)	12/31/2016 Current Market	Market Value Gain	Market Value Loss
165301	City Base Landing	45,700,000	39,800,000	-	(5,900,000)
194001	Dulles Corner II	6,200,000	6,200,000	-	-
412601	Harborview Point	121,952,328	127,000,000	5,047,672	-
173401	Florin Associates LLC	36,900,000	33,300,000	-	(3,600,000)
420504	Riverdale Road Holdings WO	-	-	-	-
408202	Harbor Bay Labs	-	-	-	-
414903	USAC Bermuda Dunes	-	-	-	-
455701	Penn 95	34,012,240	33,971,789	-	(40,451)
459001	Bridgepoint Northlake	49,038,439	52,500,000	3,461,561	-
	Total Real Estate Owned	\$ 293,803,007	\$ 292,771,789	\$ 8,509,233	\$ (9,540,451)
106200-106217	Extra Space Storage	50,357,107	56,088,877	5,731,770	-
114901	Acorn Park	28,159,315	58,930,481	30,771,166	-
170201	ESS WCOT LLC	98,028,962	118,573,671	20,544,709	-
173301	5900 Wilshire	40,852,082	67,715,995	26,863,913	-
191601	PK3 Holdings LLC	89,596,144	112,870,368	23,274,224	-
196701	Extra Space West II	52,404,112	58,063,475	5,659,363	-
403201	Thompson & Benjamin	(0)	240,490	240,490	-
400401	1100 Broadway	9,181,250	9,173,900	-	(7,350)
416503	The Hesby	-	-	-	-
420601	Horizon Center II	2,157,093	804,478	-	(1,352,616)
420801	WCOT Glenbrook Common	0	14,480	14,480	-
154701	Morris Corp Center V	2,140,677	2,292,207	151,531	-
410702	Dulles View Office	59,513,506	62,383,772	2,870,266	-
165101	Georgia -Pacific Site	29,983,359	33,839,195	3,855,836	-
165102	Georgia -Pacific Site 2	11,311,599	11,468,167	156,568	-
155502	Riverview Valley Forge	34,529,913	32,528,605	-	(2,001,308)
184202	Alexan Vaught Ranch	(0)	783,913	783,913	-
410802	3900 San Clemente JV	37,699,949	41,716,550	4,016,601	-
422302	Horizon Corporate center	26,860,192	15,888,420	-	(10,971,772)
422602	Broadstone Sonata	0	-	-	(0)
424202	WCOT Hill Country JV LLC	23,663,713	24,987,919	1,324,206	-

Hldgs per FS

WCT - WCOT
Schedule of Assets Held for Investment Purposes at End of Plan Year

	NAME	Prior Market/Cost (Acquisition Cost)	12/31/2016 Current Market	Market Value Gain	Market Value Loss
420702	Sanatoga Springs - JV	17,171,301	17,971,301	800,000	-
425103	Mcbee Condo	280,477	159	-	(280,318)
405102	520 North Central	14,740,423	18,376,222	3,635,799	-
451301	The Vintage on Selby - Retail	5,935,964	6,097,875	161,911	-
451302	The Vintage on Selby - Residential	23,475,210	28,425,498	4,950,288	-
457001	Broadstone North Park	6,626,124	13,774,745	7,148,621	-
457301	Courts at Manassas	11,360,944	12,492,134	1,131,190	-
459201	Modera on the Hudson	21,316,640	36,036,059	14,719,419	-
455501	Falls Church	17,394,614	18,450,000	1,055,386	-
	Total Real Estate Partnerships	\$ 714,740,669	\$ 859,988,954	\$ 159,861,649	\$ (14,613,364)
172901	247 W. 46th Street	957,930	867,206	-	(90,724)
	Total Forward Contracts With Conditions Waived	\$ 957,930	\$ 867,206	\$ -	\$ (90,724)
	Cash and Cash Equivalents	\$ 61,046,007	\$ 17,082,153		
	Other Net Assets	\$ 3,124,484	\$ 805,040		
			(4)		
	GRAND TOTAL	\$ 1,073,672,097	\$ 1,171,515,138	\$ 168,370,882	\$ (24,244,539)

Appendix VII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Analytic</u>		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u> (c)	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	EB TEMP INV FD	CCT	8,962,669.830	1.0000	8,962,669.83	8,962,669.83
	AT&T INC	EQUITY	594,978.000	42.5300	21,516,142.88	25,304,414.34
	ABBOTT LABORATORIES	EQUITY	58,147.000	38.4100	2,682,941.22	2,233,426.27
	ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	345,080.000	10.2100	4,766,828.59	3,523,266.80
	ALTRIA GROUP INC	EQUITY	363,317.000	67.6200	19,837,488.70	24,567,495.54
	AMERICAN NATIONAL INSURANCE CO	EQUITY	11,790.000	124.6100	1,208,970.81	1,469,151.90
	AMERISOURCEBERGEN CORP	EQUITY	21,884.000	78.1900	1,941,342.77	1,711,109.96
	APPLE HOSPITALITY REIT INC	EQUITY	227,686.000	19.9800	4,186,018.32	4,549,166.28
	ARAMARK	EQUITY	529,031.000	35.7200	16,979,828.63	18,896,987.32
	BOK FINANCIAL CORP	EQUITY	68,832.000	83.0400	4,429,250.58	5,715,809.28
	BANK OF HAWAII CORP	EQUITY	12,655.000	88.6900	828,719.14	1,122,371.95
	BANKUNITED INC	EQUITY	189,883.000	37.6900	5,850,980.58	7,156,690.27
	CR BARD INC	EQUITY	9,844.000	224.6600	1,864,308.61	2,211,553.04
	BAXTER INTERNATIONAL INC	EQUITY	362,018.000	44.3400	16,838,589.61	16,051,878.12
	BEMIS CO INC	EQUITY	17,788.000	47.8200	869,531.78	850,622.16
	BOOZ ALLEN HAMILTON HOLDING CO	EQUITY	263,034.000	36.0700	6,755,518.06	9,487,636.38
	BRISTOL-MYERS SQUIBB CO	EQUITY	213,275.000	58.4400	13,930,670.67	12,463,791.00
	BROADRIDGE FINANCIAL SOLUTIONS	EQUITY	76,187.000	66.3000	4,084,689.59	5,051,198.10
	CBOE HOLDINGS INC	EQUITY	147,609.000	73.8900	8,765,985.39	10,906,829.01
	CDW CORP/DE	EQUITY	158,171.000	52.0900	6,879,084.68	8,239,127.39
	CSRA INC	EQUITY	102,365.000	31.8400	2,692,092.79	3,259,301.60
	CARDINAL HEALTH INC	EQUITY	70,006.000	71.9700	5,888,134.86	5,038,331.82
	CHIMERA INVESTMENT CORP	EQUITY	82,056.000	17.0200	1,110,091.81	1,396,593.12
	CISCO SYSTEMS INC	EQUITY	481,189.000	30.2200	14,230,806.76	14,541,531.58
	CLOROX CO/THE	EQUITY	92,674.000	120.0200	8,198,327.48	11,122,733.48
	COCA-COLA CO/THE	EQUITY	562,480.000	41.4600	24,479,875.60	23,320,420.80
	COLGATE-PALMOLIVE CO	EQUITY	212,784.000	65.4400	15,205,254.82	13,924,584.96
	COMPASS MINERALS INTERNATIONAL	EQUITY	63,444.000	78.3500	5,236,100.08	4,970,837.40
	CONSOLIDATED EDISON INC	EQUITY	78,810.000	73.6800	4,813,742.13	5,806,720.80
	COSTCO WHOLESALE CORP	EQUITY	153,291.000	160.1100	23,101,297.57	24,543,422.01
	CULLEN/FROST BANKERS INC	EQUITY	36,608.000	88.2300	2,196,191.07	3,229,923.84
	DST SYSTEMS INC	EQUITY	5,264.000	107.1500	554,000.62	564,037.60
	DS HEALTHCARE GROUP INC	EQUITY	95.000	0.1240	62.70	11.78
	DARDEN RESTAURANTS INC	EQUITY	20,774.000	72.7200	1,226,941.73	1,510,685.28
	WALT DISNEY CO/THE	EQUITY	14,421.000	104.2200	1,500,721.37	1,502,956.62
	DOLLAR GENERAL CORP	EQUITY	113,996.000	74.0700	8,601,801.43	8,443,683.72
	DR PEPPER SNAPPLE GROUP INC	EQUITY	264,431.000	90.6700	18,067,045.11	23,975,958.77
	EBAY INC	EQUITY	105,221.000	29.6900	2,942,841.98	3,124,011.49
	ERIE INDEMNITY CO	EQUITY	4,820.000	112.4500	461,452.20	542,009.00
	EXPEDITORS INTERNATIONAL OF WA	EQUITY	17,207.000	52.9600	961,635.57	911,282.72
	FLOWERS FOODS INC	EQUITY	601,967.000	19.9700	13,245,486.49	12,021,280.99
	GAMESTOP CORP	EQUITY	60,344.000	25.2600	1,691,336.00	1,524,289.44
	GENERAL MILLS INC	EQUITY	238,727.000	61.7700	13,546,016.36	14,746,166.79
	GENUINE PARTS CO	EQUITY	35,536.000	95.5400	3,203,413.44	3,395,109.44
	HAWAIIAN ELECTRIC INDUSTRIES I	EQUITY	131,922.000	33.0700	3,753,385.55	4,362,660.54
	JACK HENRY & ASSOCIATES INC	EQUITY	3,318.000	88.7800	261,873.48	294,572.04
	HERSHEY CO/THE	EQUITY	125,201.000	103.4300	11,515,746.14	12,949,539.43
	HORMEL FOODS CORP	EQUITY	266,284.000	34.8100	6,302,609.82	9,269,346.04
	HUNTINGTON INGALLS INDUSTRIES	EQUITY	11,108.000	184.1900	1,434,457.60	2,045,982.52
	INTERNATIONAL BUSINESS MACHINE	EQUITY	44,376.000	165.9900	6,914,579.05	7,365,972.24
	JOHNSON & JOHNSON	EQUITY	219,386.000	115.2100	21,676,756.83	25,275,461.06
	KELLOGG CO	EQUITY	168,785.000	73.7100	11,913,932.59	12,441,142.35
	KIMBERLY-CLARK CORP	EQUITY	194,431.000	114.1200	23,096,070.34	22,188,465.72
	KROGER CO/THE	EQUITY	154,204.000	34.5100	3,985,800.35	5,321,580.04
	LABORATORY CORP OF AMERICA HOL	EQUITY	50,864.000	128.3800	6,961,036.16	6,529,920.32
	LANDSTAR SYSTEM INC	EQUITY	90,010.000	85.3000	5,783,468.18	7,677,853.00
	LOCKHEED MARTIN CORP	EQUITY	91,584.000	249.9400	20,272,657.00	22,890,504.96
	MFA FINANCIAL INC	EQUITY	616,632.000	7.6300	5,244,252.01	4,704,902.16
	MSC INDUSTRIAL DIRECT CO INC	EQUITY	27,882.000	92.3900	2,024,989.80	2,576,017.98
	MACQUARIE INFRASTRUCTURE CORP	EQUITY	37,668.000	81.7000	3,090,910.67	3,077,475.60
	MATTEL INC	EQUITY	209,670.000	27.5500	6,912,500.77	5,776,408.50
	MCCORMICK & CO INC/MD	EQUITY	245,004.000	93.3300	22,062,886.25	22,866,223.32
	MCDONALD'S CORP	EQUITY	201,026.000	121.7200	25,006,278.90	24,468,884.72
	MCKESSON CORP	EQUITY	66,839.000	140.4500	9,326,209.75	9,387,537.55
	MERCK & CO INC	EQUITY	79,852.000	58.8700	3,930,826.49	4,700,887.24
	MORNINGSTAR INC	EQUITY	8,579.000	73.5600	661,688.34	631,071.24
	OLD REPUBLIC INTERNATIONAL COR	EQUITY	97,333.000	19.0000	1,753,223.58	1,849,327.00
	OUTFRONT MEDIA INC	EQUITY	73,249.000	24.8700	1,720,491.68	1,821,702.63
	PEPSICO INC	EQUITY	241,423.000	104.6300	22,347,942.66	25,260,088.49
	PFIZER INC	EQUITY	658,465.000	32.4800	22,909,858.22	21,386,943.20
	PHILIP MORRIS INTERNATIONAL IN	EQUITY	244,023.000	91.4900	24,482,864.72	22,325,664.27
	PINNACLE WEST CAPITAL CORP	EQUITY	90,938.000	78.0300	5,829,502.13	7,095,892.14

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Analytic</u>		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	PINNACLE FOODS INC	EQUITY	160,682.000	53.4500	6,873,253.42	8,588,452.90
	PROASSURANCE CORP	EQUITY	102,474.000	56.2000	5,040,503.90	5,759,038.80
	QUEST DIAGNOSTICS INC	EQUITY	24,492.000	91.9000	2,009,540.73	2,250,814.80
	QUINTILES IMS HOLDINGS INC	EQUITY	41,731.000	76.0500	2,913,017.46	3,173,642.55
	RAYTHEON CO	EQUITY	19,024.000	142.0000	2,670,209.41	2,701,408.00
	REGAL ENTERTAINMENT GROUP	EQUITY	30,589.000	20.6000	556,635.17	630,133.40
	REPUBLIC SERVICES INC	EQUITY	14,043.000	57.0500	719,493.11	801,153.15
	SALLY BEAUTY HOLDINGS INC	EQUITY	19,878.000	26.4200	583,021.74	525,176.76
	SANTANDER CONSUMER USA HOLDING	EQUITY	138,657.000	13.5000	3,084,018.60	1,871,869.50
	SOUTHERN CO/THE	EQUITY	233,651.000	49.1900	10,646,655.68	11,493,292.69
	SOUTHWEST AIRLINES CO	EQUITY	68,647.000	49.8400	2,617,061.12	3,421,366.48
	SQUARE INC	EQUITY	342,320.000	13.6300	3,413,567.63	4,665,821.60
	SYMANTEC CORP	EQUITY	510,648.000	23.8900	12,729,776.05	12,199,380.72
	SYNTROLEUM CORP	EQUITY	1,599.000	3.3500	0.00	5,356.65
	SYSCO CORP	EQUITY	456,192.000	55.3700	19,935,631.33	25,259,351.04
	TFS FINANCIAL CORP	EQUITY	107,975.000	19.0400	1,807,083.08	2,055,844.00
	TJX COS INC/THE	EQUITY	18,845.000	75.1300	1,332,889.44	1,415,824.85
	TARGET CORP	EQUITY	250,999.000	72.2300	18,608,542.36	18,129,657.77
	TELEFLEX INC	EQUITY	83,659.000	161.1500	12,539,749.90	13,481,647.85
	THOMSON REUTERS CORP	EQUITY	83,936.000	43.7800	3,047,254.87	3,674,718.08
	TWO HARBORS INVESTMENT CORP	EQUITY	904,199.000	8.7200	8,990,758.69	7,884,615.28
	US BANCORP	EQUITY	75,934.000	51.3700	3,621,568.00	3,900,729.58
	UNDER ARMOUR INC	EQUITY	17,891.000	25.1700	461,497.42	450,316.47
	UNITED DEVELOPMENT FUNDING IV	EQUITY	6,017.000	3.0000	0.60	18,051.00
	UNITED PARCEL SERVICE INC	EQUITY	210,119.000	114.6400	22,291,307.16	24,088,042.16
	VERIZON COMMUNICATIONS INC	EQUITY	486,660.000	53.3800	23,742,883.26	25,977,910.80
	WAL-MART STORES INC	EQUITY	298,925.000	69.1200	20,883,371.31	20,661,696.00
	WASTE MANAGEMENT INC	EQUITY	349,897.000	70.9100	20,907,512.85	24,811,196.27
	JOHN WILEY & SONS INC	EQUITY	2,287.000	54.5000	115,088.36	124,641.50
	XCEL ENERGY INC	EQUITY	110,234.000	40.7000	4,183,705.37	4,486,523.80
	YUM! BRANDS INC	EQUITY	135,984.000	63.3300	8,182,148.14	8,611,866.72
	AMDOCS LTD	EQUITY	274,441.000	58.2500	12,203,852.18	15,986,188.25
	ARCH CAPITAL GROUP LTD	EQUITY	130,799.000	86.2900	7,668,947.59	11,286,645.71
	ASPEN INSURANCE HOLDINGS LTD	EQUITY	83,636.000	55.0000	4,006,105.29	4,599,980.00
	ATLASSIAN CORP PLC	EQUITY	40,799.000	24.0800	1,210,298.41	982,439.92
	AXIS CAPITAL HOLDINGS LTD	EQUITY	152,570.000	65.2700	8,031,526.67	9,958,243.90
	ACCENTURE PLC	EQUITY	101,383.000	117.1300	9,102,287.17	11,874,990.79
	ENDURANCE SPECIALTY HOLDINGS L	EQUITY	14,467.000	92.4000	822,657.40	1,336,750.80
	EVEREST RE GROUP LTD	EQUITY	84,989.000	216.4000	13,233,937.11	18,391,619.60
	GENPACT LTD	EQUITY	211,467.000	24.3400	5,057,474.21	5,147,106.78
	MICHAEL KORS HOLDINGS LTD	EQUITY	247,703.000	42.9800	11,566,177.62	10,646,274.94
	RENAISSANCERE HOLDINGS LTD	EQUITY	70,348.000	136.2200	7,774,704.09	9,582,804.56
	VALIDUS HOLDINGS LTD	EQUITY	115,180.000	55.0100	4,702,896.87	6,336,051.80
	WHITE MOUNTAINS INSURANCE GROU	EQUITY	2,394.000	836.0500	2,012,982.82	2,001,503.70
	ALLIED WORLD ASSURANCE CO HOLD	EQUITY	160,308.000	53.7100	5,990,272.67	8,610,142.68
	FRANK'S INTERNATIONAL NV	EQUITY	140,700.000	12.3100	2,372,224.59	1,732,017.00
	COPA HOLDINGS SA	EQUITY	24,740.000	90.8300	2,082,188.78	2,247,134.20
				Analytic Total	929,857,309.10	1,014,272,542.09

Appendix VIII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

(a)	(b)	(c)	(d)	(e)
Identity of issue, borrower, lessor or similar party		Description of investment including maturity date, rate of interest, collateral, par or maturity value	Cost	Current Value
		Security description	Shares/Par	Price
	21ST CENTURY FOX AMERICA INC	FIXED INCOME SECURITIES 3.700% 10/15/2025 DD 10/21/15	250,000.00	101.22
	HARRIS CORP	FIXED INCOME SECURITIES 5.054% 04/27/2045 DD 04/27/15	241,000.00	105.58
	HARRIS CORP	FIXED INCOME SECURITIES 4.854% 04/27/2035 DD 04/27/15	300,000.00	105.06
	HARRIS CORP	FIXED INCOME SECURITIES 2.700% 04/27/2020 DD 04/27/15	80,000.00	99.89
	HEALTHSOUTH CORP	FIXED INCOME SECURITIES 5.750% 11/01/2024 DD 09/11/12	100,000.00	101.25
	HESS CORP	FIXED INCOME SECURITIES 5.800% 04/01/2047 DD 09/28/16	130,000.00	103.78
	HEWLETT PACKARD ENTERPRISE CO	FIXED INCOME SECURITIES VAR RT 10/05/2018 DD 10/05/16	455,000.00	100.97
	HEWLETT PACKARD ENTERPRISE CO	FIXED INCOME SECURITIES VAR RT 10/15/2020 DD 10/15/16	515,000.00	101.73
	HOME DEPOT INC/THE	FIXED INCOME SECURITIES 4.400% 03/15/2045 DD 06/12/14	5,000.00	106.57
	HONEYWELL INTERNATIONAL INC	FIXED INCOME SECURITIES 2.500% 11/01/2026 DD 10/31/16	380,000.00	94.65
	HOST HOTELS & RESORTS LP	FIXED INCOME SECURITIES 4.000% 06/15/2025 DD 05/15/15	595,000.00	98.49
	HSBC HOLDINGS PLC	FIXED INCOME SECURITIES 4.375% 11/23/2026 DD 11/23/16	700,000.00	100.74
	HSBC USA INC	FIXED INCOME SECURITIES 2.750% 08/07/2020 DD 08/07/15	675,000.00	100.20
	HSBC USA INC	FIXED INCOME SECURITIES 2.350% 03/05/2020 DD 03/05/15	1,360,000.00	99.22
	HSBC USA INC	FIXED INCOME SECURITIES 1.700% 03/05/2018 DD 03/05/15	101,000.00	99.94
	HYUNDAI CAPITAL AMERICA 144A	FIXED INCOME SECURITIES 2.500% 03/18/2019 DD 03/18/16	75,000.00	100.27
	HYUNDAI CAPITAL AMERICA 144A	FIXED INCOME SECURITIES 3.000% 10/30/2020 DD 10/30/15	512,000.00	100.01
	HYUNDAI CAPITAL AMERICA 144A	FIXED INCOME SECURITIES 2.400% 10/30/2018 DD 10/30/15	200,000.00	100.42
	IFS P UK RPI ALL ITEMS NSA 6M	FIXED INCOME SECURITIES R 3.45% 2026 OCT 15	3,870,000.00	(1.61)
	IFS R UK RPI ALL ITEMS NSA 6M	FIXED INCOME SECURITIES P 3.38% 2021 OCT 15	3,870,000.00	1.22
	INTERNATIONAL BUSINESS MACHINE	FIXED INCOME SECURITIES 2.875% 11/09/2020 DD 11/09/15	370,000.00	100.65
	INTESA SANPAOLO SPA 144A	FIXED INCOME SECURITIES 5.710% 01/15/2026 DD 01/15/16	270,000.00	95.43
	IRS P US0003M LIBOR R 2.38	FIXED INCOME SECURITIES CALL FEB 21 002.380 ED 021921	450,000.00	20.13
	IRS R US0003M + 0 BPS	FIXED INCOME SECURITIES PUT NOV 21 002.900 ED 11/29/21	12,400,000.00	3.06
	JERSEY CENTRAL POWER & LIGHT C	FIXED INCOME SECURITIES 5.650% 06/01/2017 DD 12/01/07	825,000.00	101.57
	JOHN DEERE CAPITAL CORP	FIXED INCOME SECURITIES 2.800% 03/06/2023 DD 03/04/16	440,000.00	100.00
	JOHNSON & JOHNSON	FIXED INCOME SECURITIES 3.700% 03/01/2046 DD 03/01/16	65,000.00	98.54
	JP MORGAN CHASE CBX A4FL 144A	FIXED INCOME SECURITIES VAR RT 06/15/2045 DD 06/29/12	1,690,000.00	103.71
	JP MORGAN CHASE CO WLDN A 144A	FIXED INCOME SECURITIES 3.905% 05/05/2030 DD 05/01/12	683,375.92	103.90
	JP MORGAN CHASE COMME LDPX A1A	FIXED INCOME SECURITIES 5.439% 01/15/2049 DD 03/01/07	262,810.81	100.29
	JP MORGAN CHASE COMMER CB20 AM	FIXED INCOME SECURITIES VAR RT 02/12/2051 DD 09/01/07	1,470,000.00	102.41
	JP MORGAN CHASE COMMER LN2 A2	FIXED INCOME SECURITIES 5.115% 07/15/2041 DD 08/01/04	50,024.41	99.80
	JPMBB COMMERCIAL MORTGA C19 A2	FIXED INCOME SECURITIES 3.046% 04/15/2047 DD 05/01/14	2,385,000.00	102.37
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES 2.200% 10/22/2019 DD 10/22/14	695,000.00	100.40
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES VAR RT 10/24/2023 DD 10/24/16	215,000.00	102.00
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES 2.950% 10/01/2026 DD 07/21/16	1,345,000.00	95.45
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES 4.250% 10/01/2027 DD 09/25/15	622,000.00	102.74
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES 3.900% 07/15/2025 DD 07/21/15	816,000.00	102.83
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES 2.750% 06/23/2020 DD 06/23/15	20,000.00	100.90
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES 2.250% 01/23/2020 DD 01/23/15	314,000.00	99.77
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES VAR RT 01/25/2018 DD 01/25/13	555,000.00	100.65
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES 1.700% 03/01/2018 DD 03/02/15	1,455,000.00	99.99
	JPMORGAN CHASE & CO	PREFERRED SECURITIES VAR RT 12/29/2049 DD 04/21/15	540,000.00	102.06
	JUNIPER NETWORKS INC	FIXED INCOME SECURITIES 4.350% 06/15/2025 DD 03/04/15	45,000.00	100.84
	KEYCORP	FIXED INCOME SECURITIES 2.900% 09/15/2020 DD 09/15/15	200,000.00	101.19
	KINDER MORGAN ENERGY PARTNERS	FIXED INCOME SECURITIES 5.400% 09/01/2044 DD 09/11/14	305,000.00	99.67
	KINDER MORGAN ENERGY PARTNERS	FIXED INCOME SECURITIES 3.500% 03/01/2021 DD 02/24/14	260,000.00	101.52
	KINDER MORGAN ENERGY PARTNERS	FIXED INCOME SECURITIES 5.000% 08/15/2042 DD 08/13/12	40,000.00	95.57
	KINDER MORGAN ENERGY PARTNERS	FIXED INCOME SECURITIES 5.000% 10/01/2021 DD 09/20/11	173,000.00	106.48
	KINDER MORGAN INC/DE	FIXED INCOME SECURITIES 5.050% 02/15/2046 DD 02/26/15	330,000.00	98.99
	KINDER MORGAN INC/DE	FIXED INCOME SECURITIES 7.000% 06/15/2017 DD 06/18/07	1,140,000.00	102.32
	KLATENCOR CORP	FIXED INCOME SECURITIES 4.650% 11/01/2024 DD 11/06/14	15,000.00	105.86
	KRAFT HEINZ FOODS CO	FIXED INCOME SECURITIES 5.200% 07/15/2045 DD 07/15/16	165,000.00	104.68
	KRAFT HEINZ FOODS CO	FIXED INCOME SECURITIES 3.000% 06/01/2026 DD 05/24/16	190,000.00	93.88
	KRAFT HEINZ FOODS CO	FIXED INCOME SECURITIES 4.375% 06/01/2046 DD 05/24/16	40,000.00	94.10
	KREDITANSTALT FUER WIEDERAUFBA	FIXED INCOME SECURITIES 1.500% 02/06/2019 DD 01/02/16	931,000.00	99.95
	LAM RESEARCH CORP	FIXED INCOME SECURITIES 4.100% 06/15/2021 DD 06/07/16	41,000.00	99.46
	LAM RESEARCH CORP	FIXED INCOME SECURITIES 3.800% 03/15/2025 DD 03/12/15	68,000.00	100.11
	LAS VEGAS VLY NV WTR DIST	FIXED INCOME SECURITIES 5.000% 06/01/2039 DD 01/13/15	670,000.00	112.95
	LEHMAN BRTH HLD (RIC) ESCROW	FIXED INCOME SECURITIES 5.857% 11/30/2056 DD 05/17/07	340,000.00	-
	LEHMAN BRTH HLD (RIC) ESCROW	FIXED INCOME SECURITIES 0.000% 12/28/2017 DD 12/21/07	2,475,000.00	-
	LLOYDS BANKING GROUP PLC	FIXED INCOME SECURITIES 4.650% 03/24/2026 DD 03/24/16	423,000.00	101.29
	LOCKHEED MARTIN CORP	FIXED INCOME SECURITIES 4.700% 05/15/2046 DD 11/23/15	190,000.00	108.77
	LOCKHEED MARTIN CORP	FIXED INCOME SECURITIES 4.500% 05/15/2036 DD 11/23/15	238,000.00	106.32
	LOCKHEED MARTIN CORP	FIXED INCOME SECURITIES 3.550% 01/15/2026 DD 11/23/15	590,000.00	102.17
	LOCKHEED MARTIN CORP	FIXED INCOME SECURITIES 3.100% 01/15/2023 DD 11/23/15	20,000.00	101.09
	LOWE'S COS INC	FIXED INCOME SECURITIES 3.700% 04/15/2046 DD 04/20/16	116,000.00	93.35
	LOWE'S COS INC	FIXED INCOME SECURITIES 2.500% 04/15/2026 DD 04/20/16	120,000.00	94.97
	LOWE'S COS INC	FIXED INCOME SECURITIES 4.250% 09/15/2044 DD 09/10/14	34,000.00	101.42
	LSTAR COMMERCIAL MOR 4 A3 144A	FIXED INCOME SECURITIES 2.809% 03/10/2049 DD 06/01/16	440,000.00	94.12
	LYB INTERNATIONAL FINANCE BV	FIXED INCOME SECURITIES 4.875% 03/15/2044 DD 02/28/14	138,000.00	103.56
	MARATHON PETROLEUM CORP	FIXED INCOME SECURITIES 4.750% 09/15/2044 DD 09/05/14	420,000.00	88.65
	MARSH & MCLENNAN COS INC	FIXED INCOME SECURITIES 3.750% 03/14/2026 DD 09/14/15	56,000.00	101.88
	MARSH & MCLENNAN COS INC	FIXED INCOME SECURITIES 3.500% 03/10/2025 DD 09/10/14	15,000.00	100.68
	MASSACHUSETTS INSTITUTE OF TEC	FIXED INCOME SECURITIES 4.678% 07/01/2114 DD 04/08/14	305,000.00	100.66
	MASSACHUSETTS ST SCH BLDG AUTH	FIXED INCOME SECURITIES 5.000% 10/15/2041 DD 11/03/11	455,000.00	111.69
	MCDONALD'S CORP	FIXED INCOME SECURITIES 4.875% 12/09/2045 DD 12/09/15	50,000.00	107.11
	MCDONALD'S CORP	FIXED INCOME SECURITIES 4.700% 12/09/2035 DD 12/09/15	40,000.00	105.79
	MCDONALD'S CORP	FIXED INCOME SECURITIES 3.700% 01/30/2026 DD 12/09/15	45,000.00	101.81
	MCDONALD'S CORP	FIXED INCOME SECURITIES 2.750% 12/09/2020 DD 12/09/15	5,000.00	101.12
	MCDONALD'S CORP	FIXED INCOME SECURITIES 4.600% 05/26/2045 DD 05/26/15	110,000.00	103.26
	MEDTRONIC INC	FIXED INCOME SECURITIES 4.375% 03/15/2035 DD 03/15/15	300,000.00	105.79
	MEDTRONIC INC	FIXED INCOME SECURITIES 3.500% 03/15/2025 DD 03/15/15	271,000.00	102.97
	MEDTRONIC INC	FIXED INCOME SECURITIES 2.500% 03/15/2020 DD 03/15/15	330,000.00	101.12
	MEDTRONIC INC	FIXED INCOME SECURITIES 3.625% 03/15/2024 DD 02/27/14	158,000.00	104.07
	MET SAINT LOUIS MO SWR DIST WS	FIXED INCOME SECURITIES 5.000% 05/01/2042 DD 08/23/12	455,000.00	111.99
	METLIFE INC	FIXED INCOME SECURITIES 4.050% 03/01/2045 DD 03/05/15	85,000.00	95.90
	MEXICO GOVERNMENT INTERNATIONA	FIXED INCOME SECURITIES 4.125% 01/21/2028 DD 01/21/16	1,435,000.00	99.20
	MEXICO GOVERNMENT INTERNATIONA	FIXED INCOME SECURITIES 3.500% 01/21/2021 DD 01/21/14	417,000.00	101.60
	MICROSOFT CORP	FIXED INCOME SECURITIES 3.950% 08/08/2056 DD 08/08/16	210,000.00	94.45
	MICROSOFT CORP	FIXED INCOME SECURITIES 3.700% 08/08/2046 DD 08/08/16	475,000.00	94.15
	MICROSOFT CORP	FIXED INCOME SECURITIES 2.400% 08/08/2026 DD 08/08/16	380,000.00	94.47
	MICROSOFT CORP	FIXED INCOME SECURITIES 2.000% 08/08/2023 DD 08/08/16	270,000.00	95.58
	MICROSOFT CORP	FIXED INCOME SECURITIES 1.550% 08/08/2021 DD 08/08/16	210,000.00	96.99
	MICROSOFT CORP	FIXED INCOME SECURITIES 3.125% 11/03/2025 DD 11/03/15	230,000.00	101.12

Appendix IX

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Camden Asset Management

		Description of investment including maturity date, rate of interest, collateral, par or maturity value					
(a)	(b)	CUSIP	Shares/Par	Price	Cost	Current Value	
(a)	(b)	(c)			(d)	(e)	
	RTI INTERNATIONAL CV 1.625% 101519 REG	74973WAB3	0	0.00	0.00	0.00	
	SEACOR HOLDINGS INC CV 2.5% 121527 REG	811904AM3	8,437,000	103.25	8,447,046.91	8,711,202.50	
	SERVICSOURCE INTL I CV 1.5% 080118 REG	81763UAB6	6,750,000	95.75	6,003,102.25	6,463,125.00	
	SHUTTERFLY INC CV 0.25% 051518 REG	82568PAB2	21,416,000	101.19	20,734,679.36	21,670,315.03	
	SPIRIT REALTY CAPI CV 2.875% 051519 REG	84860WAA0	8,825,000	104.06	9,819,176.53	9,183,515.65	
	STILLWATER MINING C CV 1.75% 101532 REG	86074QAL6	30,835,000	127.88	38,008,462.19	39,430,256.25	
	TESLA MOTORS INC CV 1.25% 030121 REG	88160RAC5	25,094,000	86.56	22,193,231.50	21,721,993.79	
	TUTOR PERINI CORP CV 2.875% 061521 144A	901109AC2	725,000	113.94	728,147.22	826,046.87	
	TWITTER INC CV 0.25% 091519 REG	90184LAB8	35,783,000	93.50	32,465,266.82	33,457,104.99	
	TWITTER INC CV 1% 091521 REG	90184LAD4	1,392,000	92.00	1,390,055.38	1,280,640.00	
	VERISIGN INC CV SUB 3.25% 081537 REG	92343EAD4	25,515,000	222.56	31,650,430.70	56,786,821.89	
	VITAMIN SHOPPE INC CV 2.25% 120120 REG	92849EAB7	26,325,000	92.19	26,357,534.97	24,268,359.42	
	WEBMD HEALTH CORP CV 2.625% 061523 144A	94770VAL6	16,800,000	93.75	17,261,248.60	15,750,000.00	
	WORKDAY INC CV 0.75% 071518 REG	98138HAC5	28,494,000	104.88	34,467,283.92	29,883,082.50	
	WORKDAY INC CV 1.5% 071520 REG	98138HAD3	15,975,000	110.25	18,742,997.91	17,612,437.50	
	YAHOO INC CV 0% 120118 REG	984332AF3	766,000	98.81	769,315.00	756,903.75	
	Long Convertible Bond Total				964,688,787.99	1,045,035,411.90	
	Long Convertible Preferreds						
	AMERICAN TOWER CORP 5.25% CV PFD A	03027X308	432,647	104.75	46,696,126.85	45,319,773.25	
	AMERICAN TOWER CORP 5.5% CV PFD	03027X407	166,848	103.63	17,218,389.31	17,289,624.02	
	ANTHEM INC 5.25% CV PFD	036752202	2,622,631	47.03	115,673,247.90	123,342,335.93	
	ARCONIC INC 5.375% CV PFD	03965L308	694,625	30.22	23,394,964.46	20,991,567.50	
	BANK OF AMERICA CORP 7.25% CV PFD L	060505682	39,644	1,155.00	45,525,349.80	45,788,820.00	
	BUNGE LTD 4.875% CV PFD	G16962204	235,115	101.44	23,707,825.72	23,849,477.85	
	CENTERPOINT ENERGY CV PFD FLT 091529 REG	15189T206	1,081,790	67.19	61,944,086.76	72,682,765.67	
	COWEN GROUP INC 5.625% CV PFD A	223622507	6,200	769.37	5,433,007.90	4,770,094.00	
	DOMINION RESOURCES CV 6.75% REG	25746U836	1,546,484	50.60	77,182,661.07	78,252,090.39	
	DOMINION RESOURCES INC 6.375% CV PFD	25746U869	1,086,834	50.46	54,608,343.03	54,841,643.64	
	DTE ENERGY CO 6.5% CV PFD	233331883	703,186	52.60	36,258,085.54	36,987,583.60	
	ENTERTAINMENT PROPERTIES 5.75% CV PFD C	26884U208	654,330	28.42	14,788,443.00	18,597,301.90	
	ENTERTAINMENT PROPERTIES 9% CV PFD E	26884U307	144,895	35.75	5,544,752.73	5,179,996.25	
	EXELON CORP 6.5% CV PFD	30161N127	963,311	48.57	45,183,283.86	46,788,015.27	
	FRONTIER COMMUNICATIONS 11.125% CV PFD A	35906A207	154,189	70.81	12,864,439.57	10,918,508.59	
	GENERAL DATACOMM IND 9% CV PFD 144A	369487202	188,000	0.00	1,188,000.00	0.00	
	GENERAL MOTORS CORP 6.25% CV PFD C *ESCR	370ESC717	223,097	0.00	0.00	0.00	
	GREAT PLAINS ENERGY INC 7% CV PFD 091519	391164878	1,135,950	50.56	57,745,999.30	57,436,471.89	
	HESS CORP 8% CV PFD	42809H404	426,950	73.74	26,522,483.69	31,483,293.00	
	HUNTINGTON BANCSHARES 8.5% CV PFD A	446150401	40,641	1,380.00	51,723,074.74	56,084,580.00	
	ICG FUNDING LLC 6.75% CV PFD	44924Q400	55,000	0.00	586,162.50	0.00	
	KEYCORP 7.75% CV PFD A	493267405	73,536	134.38	9,602,239.62	9,881,400.03	
	L&H CAPITAL TRUST I 4.75% CV PFD 144A	501608202	105,000	0.00	4,755,905.00	0.00	
	LEHMAN BROTHERS HOLDINGS 7.25% CV PFD P	52523J453	18,300	0.00	9,117,879.00	0.00	
	LEHMAN BROTHERS HOLDINGS 8.75% CV PFD Q	52520W218	23,400	0.00	10,074,900.00	0.00	
	LTV CORP 8.25% CV PFD 144A	501921209	80,000	0.00	4,018,750.00	0.00	
	RAYONIER ADV MAT 8% CV PFD A	75508B203	53,700	116.05	5,644,144.88	6,231,885.00	
	STERICYCLE INC 5.25% CV PFD	858912207	55,840	63.31	3,529,838.71	3,535,230.40	
	T-MOBILE USA INC 5.5% CV PFD	872590203	334,166	94.03	30,018,161.21	31,421,628.98	
	TRIBUNE CO CV UNITS 2% 051529 REG ESCROW	896ESC308	345,740	4.50	20,789,263.59	1,555,829.99	
	WELLS FARGO CO 7.5% CV PFD L	949746804	58,258	1,190.00	68,791,498.80	69,327,020.00	
	WINTRUST FINANCIAL CORP 5% CV PFD C	97650W306	18,897	1,802.50	23,527,301.92	34,061,842.50	
	Long Convertible Preferreds Total				913,658,610.46	906,618,779.65	
	Long Preferred Stocks						
	MOTORS LIQUIDATION CO 7.5% PFD *ESCROW*	370ESC121	126,100	0.00	0.00	0.00	
	Long Preferred Stocks Total				0.00	0.00	
	Long Put Option						
	EXC APR PUT 35 042117	EXC 4 P35	3,540	1.65	813,473.53	584,100.00	
	Long Put Option Total				813,473.53	584,100.00	
	Long US T-Bills / T-Notes						
	TREASURY BILL 0% 041317	912796KS7	17,725,000	99.85	17,687,536.57	17,699,027.94	
	Long US T-Bills / T-Notes Total				17,687,536.57	17,699,027.94	
	Cash						
	Cash				1,489,900,865.00	1,489,900,865.00	
	Cash Total				1,489,900,865.00	1,489,900,865.00	

Camden Asset Management Total 3,404,522,552.46 3,479,090,141.68

Appendix X

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Golden Capital</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	EB TEMP INV FD	CCT	2,975,490.030	1.0000	2,975,490.03	2,975,490.03
	AFLAC INC	EQUITY	50,102.000	69.6000	3,474,438.59	3,487,099.20
	AT&T INC	EQUITY	239,142.000	42.5300	9,351,489.84	10,170,709.26
	ABBVIE INC	EQUITY	60,831.000	62.6200	3,550,720.58	3,809,237.22
	ALPHABET INC-CL C	EQUITY	11,718.000	771.8200	7,727,187.82	9,044,186.76
	ALPHABET INC-CL A	EQUITY	12,895.000	792.4500	8,888,418.94	10,218,642.75
	ALTRIA GROUP INC	EQUITY	100,728.000	67.6200	5,682,792.97	6,811,227.36
	AMAZON.COM INC	EQUITY	11,328.000	749.8700	8,133,295.94	8,494,527.36
	AMERICAN ELECTRIC POWER CO INC	EQUITY	30,889.000	62.9600	2,076,313.92	1,944,771.44
	AMERICAN TOWER CORP	EQUITY	36,326.000	105.6800	4,201,608.25	3,838,931.68
	AMGEN INC	EQUITY	39,020.000	146.2100	6,152,588.82	5,705,114.20
	APPLE INC	EQUITY	165,139.000	115.8200	12,356,364.59	19,126,398.98
	APPLIED MATERIALS INC	EQUITY	64,782.000	32.2700	1,890,026.70	2,090,515.14
	AVERY DENNISON CORP	EQUITY	46,787.000	70.2200	3,682,435.70	3,285,383.14
	BAKER HUGHES INC	EQUITY	40,062.000	64.9700	2,084,413.48	2,602,828.14
	BANK OF AMERICA CORP	EQUITY	441,972.000	22.1000	7,192,039.73	9,767,581.20
	BANK OF NEW YORK MELLON CORP/T	EQUITY	76,060.000	47.3800	3,083,685.24	3,603,722.80
	BAXTER INTERNATIONAL INC	EQUITY	69,706.000	44.3400	3,309,288.98	3,090,764.04
	BERKSHIRE HATHAWAY INC	EQUITY	51,196.000	162.9800	4,384,679.66	8,343,924.08
	BEST BUY CO INC	EQUITY	78,472.000	42.6700	2,536,322.21	3,348,400.24
	BOEING CO/THE	EQUITY	34,498.000	155.6800	5,105,283.56	5,370,648.64
	BOSTON SCIENTIFIC CORP	EQUITY	126,017.000	21.6300	3,037,407.12	2,725,747.71
	BRISTOL-MYERS SQUIBB CO	EQUITY	54,517.000	58.4400	3,234,422.35	3,185,973.48
	CBRE GROUP INC	EQUITY	128,161.000	31.4900	3,781,032.88	4,035,789.89
	CSX CORP	EQUITY	35,896.000	35.9300	1,256,431.15	1,289,743.28
	CVS HEALTH CORP	EQUITY	67,334.000	78.9100	6,440,833.86	5,313,325.94
	CARDINAL HEALTH INC	EQUITY	43,403.000	71.9700	3,344,376.60	3,123,713.91
	CHEVRON CORP	EQUITY	84,393.000	117.7000	8,587,819.65	9,933,056.10
	CHURCH & DWIGHT CO INC	EQUITY	23,906.000	44.1900	1,057,384.72	1,056,406.14
	CISCO SYSTEMS INC	EQUITY	193,800.000	30.2200	3,521,301.89	5,856,636.00
	CITIGROUP INC	EQUITY	141,030.000	59.4300	6,675,261.17	8,381,412.90
	CITIZENS FINANCIAL GROUP INC	EQUITY	33,402.000	35.6300	1,029,389.52	1,190,113.26
	CLOROX CO/THE	EQUITY	28,403.000	120.0200	3,757,137.37	3,408,928.06
	COCA-COLA CO/THE	EQUITY	59,624.000	41.4600	2,594,177.37	2,472,011.04
	COMCAST CORP	EQUITY	105,538.000	69.0500	5,873,359.88	7,287,398.90
	CONAGRA BRANDS INC	EQUITY	27,527.000	39.5500	1,070,775.52	1,088,692.85
	CONSOLIDATED EDISON INC	EQUITY	14,599.000	73.6800	1,068,473.08	1,075,654.32
	DARDEN RESTAURANTS INC	EQUITY	33,353.000	72.7200	1,955,959.21	2,425,430.16
	DELTA AIR LINES INC	EQUITY	74,460.000	49.1900	2,826,216.68	3,662,687.40
	DEVON ENERGY CORP	EQUITY	25,406.000	45.6700	1,221,632.27	1,160,292.02
	WALT DISNEY CO/THE	EQUITY	56,699.000	104.2200	5,431,368.28	5,909,169.78
	DISCOVER FINANCIAL SERVICES	EQUITY	19,280.000	72.0900	1,087,898.86	1,389,895.20
	DOW CHEMICAL CO/THE	EQUITY	77,537.000	57.2200	3,975,713.55	4,436,667.14
	E*TRADE FINANCIAL CORP	EQUITY	30,435.000	34.6500	1,035,551.60	1,054,572.75
	ECOLAB INC	EQUITY	8,752.000	117.2200	1,067,365.17	1,025,909.44
	EQUINIX INC	EQUITY	8,630.000	357.4100	3,070,649.56	3,084,448.30
	EXELON CORP	EQUITY	137,083.000	35.4900	4,683,798.64	4,865,075.67
	EXPRESS SCRIPTS HOLDING CO	EQUITY	16,956.000	68.7900	1,279,401.03	1,166,403.24
	EXXON MOBIL CORP	EQUITY	147,813.000	90.2600	11,123,900.80	13,341,601.38
	FACEBOOK INC	EQUITY	44,683.000	115.0500	4,987,525.08	5,140,779.15
	FIFTH THIRD BANCORP	EQUITY	56,078.000	26.9700	1,095,188.97	1,512,423.66
	FIRSTENERGY CORP	EQUITY	111,237.000	30.9700	3,967,623.76	3,445,009.89
	FORD MOTOR CO	EQUITY	315,110.000	12.1300	3,881,277.86	3,822,284.30
	GENERAL DYNAMICS CORP	EQUITY	16,215.000	172.6600	2,410,500.59	2,799,681.90
	GENERAL ELECTRIC CO	EQUITY	270,275.000	31.6000	7,638,681.55	8,540,690.00
	GENERAL GROWTH PROPERTIES INC	EQUITY	93,990.000	24.9800	2,757,502.37	2,347,870.20
	GENERAL MOTORS CO	EQUITY	127,513.000	34.8400	3,962,313.47	4,442,552.92
	GILEAD SCIENCES INC	EQUITY	63,666.000	71.6100	6,503,992.24	4,559,122.26
	HP INC	EQUITY	265,267.000	14.8400	3,482,955.71	3,936,562.28
	HEWLETT PACKARD ENTERPRISE CO	EQUITY	46,704.000	23.1400	1,002,807.06	1,080,730.56
	HOME DEPOT INC/THE	EQUITY	60,034.000	134.0800	7,897,960.97	8,049,358.72
	HONEYWELL INTERNATIONAL INC	EQUITY	9,054.000	115.8500	1,027,436.14	1,048,905.90
	HUMANA INC	EQUITY	22,526.000	204.0300	4,440,532.34	4,595,979.78

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Golden Capital</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	ILLINOIS TOOL WORKS INC	EQUITY	12,976.000	122.4600	1,528,135.52	1,589,040.96
	INTEL CORP	EQUITY	218,705.000	36.2700	7,380,018.55	7,932,430.35
	INTERNATIONAL BUSINESS MACHINE	EQUITY	23,767.000	165.9900	3,703,326.14	3,945,084.33
	JPMORGAN CHASE & CO	EQUITY	106,020.000	86.2900	6,794,565.31	9,148,465.80
	JACOBS ENGINEERING GROUP INC	EQUITY	37,116.000	57.0000	1,879,939.58	2,115,612.00
	JOHNSON & JOHNSON	EQUITY	99,526.000	115.2100	10,427,801.98	11,466,390.46
	KROGER CO/THE	EQUITY	136,692.000	34.5100	4,624,725.06	4,717,240.92
	LINEAR TECHNOLOGY CORP	EQUITY	31,523.000	62.3500	1,868,714.44	1,965,459.05
	LOWE'S COS INC	EQUITY	66,345.000	71.1200	5,418,006.30	4,718,456.40
	MACY'S INC	EQUITY	38,099.000	35.8100	1,610,445.27	1,364,325.19
	MARSH & MCLENNAN COS INC	EQUITY	15,305.000	67.5900	1,062,482.29	1,034,464.95
	MCDONALD'S CORP	EQUITY	12,662.000	121.7200	1,574,670.52	1,541,218.64
	MCKESSON CORP	EQUITY	27,577.000	140.4500	5,272,184.29	3,873,189.65
	MERCK & CO INC	EQUITY	124,015.000	58.8700	6,629,987.22	7,300,763.05
	METLIFE INC	EQUITY	92,956.000	53.8900	3,849,679.78	5,009,398.84
	MICROSOFT CORP	EQUITY	261,624.000	62.1400	12,435,540.65	16,257,315.36
	MORGAN STANLEY	EQUITY	98,937.000	42.2500	3,163,647.37	4,180,088.25
	MURPHY OIL CORP	EQUITY	31,982.000	31.1300	1,074,652.77	995,599.66
	NEWMONT MINING CORP	EQUITY	135,331.000	34.0700	5,632,234.78	4,610,727.17
	NEWS CORP	EQUITY	306,825.000	11.8000	3,930,546.00	3,620,535.00
	NVIDIA CORP	EQUITY	45,684.000	106.7400	1,154,800.19	4,876,310.16
	OCCIDENTAL PETROLEUM CORP	EQUITY	19,359.000	71.2300	1,449,993.62	1,378,941.57
	ONEOK INC	EQUITY	14,866.000	57.4100	855,089.35	853,457.06
	ORACLE CORP	EQUITY	95,785.000	38.4500	3,896,430.88	3,682,933.25
	PARKER-HANNIFIN CORP	EQUITY	12,767.000	140.0000	1,462,292.04	1,787,380.00
	PEPSICO INC	EQUITY	47,205.000	104.6300	5,124,020.74	4,939,059.15
	PFIZER INC	EQUITY	237,881.000	32.4800	8,275,131.76	7,726,374.88
	PHILIP MORRIS INTERNATIONAL IN	EQUITY	19,899.000	91.4900	1,967,854.96	1,820,559.51
	PRINCIPAL FINANCIAL GROUP INC	EQUITY	52,761.000	57.8600	2,513,096.12	3,052,751.46
	PROCTER & GAMBLE CO/THE	EQUITY	28,722.000	84.0800	2,252,540.15	2,414,945.76
	PRUDENTIAL FINANCIAL INC	EQUITY	49,838.000	104.0600	3,867,298.04	5,186,142.28
	QUALCOMM INC	EQUITY	16,303.000	65.2000	847,030.82	1,062,955.60
	QUANTA SERVICES INC	EQUITY	41,725.000	34.8500	900,819.65	1,454,116.25
	RANGE RESOURCES CORP	EQUITY	33,988.000	34.3600	1,239,426.80	1,167,827.68
	RAYTHEON CO	EQUITY	7,762.000	142.0000	1,076,872.39	1,102,204.00
	REGIONS FINANCIAL CORP	EQUITY	74,031.000	14.3600	697,209.15	1,063,085.16
	ROBERT HALF INTERNATIONAL INC	EQUITY	36,129.000	48.7800	1,356,707.16	1,762,372.62
	S&P GLOBAL INC	EQUITY	9,366.000	107.5400	1,095,467.96	1,007,219.64
	SCHLUMBERGER LTD	EQUITY	39,392.000	83.9500	3,243,995.03	3,306,958.40
	SIMON PROPERTY GROUP INC	EQUITY	24,561.000	177.6700	5,058,327.01	4,363,752.87
	STANLEY BLACK & DECKER INC	EQUITY	10,619.000	114.6900	1,312,971.34	1,217,893.11
	STAPLES INC	EQUITY	268,999.000	9.0500	2,464,597.13	2,434,440.95
	STARBUCKS CORP	EQUITY	75,069.000	55.5200	4,172,936.36	4,167,830.88
	STATE STREET CORP	EQUITY	14,575.000	77.7200	1,017,096.21	1,132,769.00
	SYNCHRONY FINANCIAL	EQUITY	45,848.000	36.2700	1,574,452.06	1,662,906.96
	TEXAS INSTRUMENTS INC	EQUITY	21,490.000	72.9700	1,512,195.27	1,568,125.30
	3M CO	EQUITY	11,836.000	178.5700	2,090,890.90	2,113,554.52
	TOTAL SYSTEM SERVICES INC	EQUITY	67,637.000	49.0300	3,279,700.62	3,316,242.11
	TRAVELERS COS INC/THE	EQUITY	8,792.000	122.4200	1,068,804.75	1,076,316.64
	TWENTY-FIRST CENTURY FOX INC	EQUITY	74,666.000	28.0400	1,981,560.97	2,093,634.64
	TYSON FOODS INC	EQUITY	61,578.000	61.6800	3,675,461.66	3,798,131.04
	UNITED CONTINENTAL HOLDINGS IN	EQUITY	44,271.000	72.8800	2,134,102.30	3,226,470.48
	UNITED PARCEL SERVICE INC	EQUITY	39,822.000	114.6400	4,225,164.81	4,565,194.08
	UNITED TECHNOLOGIES CORP	EQUITY	13,964.000	109.6200	1,512,283.82	1,530,733.68
	UNITEDHEALTH GROUP INC	EQUITY	48,325.000	160.0400	6,260,528.90	7,733,933.00
	UNUM GROUP	EQUITY	28,234.000	43.9300	867,633.44	1,240,319.62
	VALERO ENERGY CORP	EQUITY	36,592.000	68.3200	1,775,030.83	2,499,965.44
	VERIZON COMMUNICATIONS INC	EQUITY	113,990.000	53.3800	5,273,053.73	6,084,786.20
	WAL-MART STORES INC	EQUITY	93,448.000	69.1200	6,064,216.85	6,459,125.76
	WALGREENS BOOTS ALLIANCE INC	EQUITY	12,270.000	82.7600	958,084.54	1,015,465.20
	WASTE MANAGEMENT INC	EQUITY	54,883.000	70.9100	3,287,321.15	3,891,753.53
	WESTERN UNION CO/THE	EQUITY	122,025.000	21.7200	2,300,504.98	2,650,383.00
	XCEL ENERGY INC	EQUITY	28,895.000	40.7000	1,230,814.42	1,176,026.50

<u>Golden Capital</u>						
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	Description of investment including maturity date, rate of interest, collateral, par or			<u>Cost</u> (d)	<u>Current Value</u> (e)
		<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>		
	XEROX CORP	EQUITY	417,231.000	8.7300	4,537,586.37	3,642,426.63
	AON PLC	EQUITY	9,430.000	111.5300	1,064,783.74	1,051,727.90
	ACCENTURE PLC	EQUITY	38,701.000	117.1300	4,401,984.97	4,533,048.13
	EATON CORP PLC	EQUITY	19,783.000	67.0900	1,365,946.91	1,327,241.47
	MEDTRONIC PLC	EQUITY	70,670.000	71.2300	6,186,830.10	5,033,824.10
	GARMIN LTD	EQUITY	31,047.000	48.4900	1,499,681.41	1,505,469.03
	LYONDELLBASELL INDUSTRIES NV	EQUITY	46,871.000	85.7800	3,894,424.66	4,020,594.38
				Golden Capital Total	479,170,576.28	526,564,298.05

Appendix XI

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Intech</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	(b)	<u>Asset type</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>
	<u>Identity of issue, borrower, lessor or similar party</u>		(c)		(d)	(e)
	EB TEMP INV FD	CCT	10,718,284.980	1.0000	10,718,284.98	10,718,284.98
	AFLAC INC	EQUITY	74,800.000	69.6000	5,149,542.47	5,206,080.00
	AES CORP/VA	EQUITY	132,900.000	11.6200	1,589,199.62	1,544,298.00
	AT&T INC	EQUITY	260,358.000	42.5300	9,367,744.26	11,073,025.74
	ACTIVISION BLIZZARD INC	EQUITY	298,400.000	36.1100	9,876,269.55	10,775,224.00
	ACUITY BRANDS INC	EQUITY	27,700.000	230.8600	7,005,390.36	6,394,822.00
	ADOBE SYSTEMS INC	EQUITY	70,300.000	102.9500	6,500,935.75	7,237,385.00
	AETNA INC	EQUITY	75,318.000	124.0100	5,427,643.82	9,340,185.18
	AGILENT TECHNOLOGIES INC	EQUITY	126,200.000	45.5600	5,843,127.69	5,749,672.00
	ALBEMARLE CORP	EQUITY	73,900.000	86.0800	6,112,413.41	6,361,312.00
	ALCOA CORP	EQUITY	0.333	28.0800	7.76	9.35
	ALLIANT ENERGY CORP	EQUITY	72,900.000	37.8900	2,866,227.42	2,762,181.00
	ALLSTATE CORP/THE	EQUITY	148,700.000	74.1200	7,062,662.34	11,021,644.00
	ALPHABET INC-CL C	EQUITY	10,406.000	771.8200	7,212,089.91	8,031,558.92
	ALPHABET INC-CL A	EQUITY	10,000.000	792.4500	6,805,696.97	7,924,500.00
	ALTRIA GROUP INC	EQUITY	320,500.000	67.6200	13,886,757.78	21,672,210.00
	AMAZON.COM INC	EQUITY	18,500.000	749.8700	10,673,824.18	13,872,595.00
	AMEREN CORP	EQUITY	77,100.000	52.4600	3,703,128.65	4,044,666.00
	AMERICAN ELECTRIC POWER CO INC	EQUITY	62,500.000	62.9600	3,916,525.42	3,935,000.00
	AMERICAN EXPRESS CO	EQUITY	9,100.000	74.0800	655,305.50	674,128.00
	AMERICAN INTERNATIONAL GROUP I	EQUITY	8,500.000	65.3100	486,300.88	555,135.00
	AMERICAN TOWER CORP	EQUITY	35,300.000	105.6800	3,645,763.73	3,730,504.00
	AMERICAN WATER WORKS CO INC	EQUITY	129,700.000	72.3600	9,655,464.43	9,385,092.00
	AMGEN INC	EQUITY	23,600.000	146.2100	3,489,622.91	3,450,556.00
	AMPHENOL CORP	EQUITY	39,400.000	67.2000	2,527,659.28	2,647,680.00
	ANADARKO PETROLEUM CORP	EQUITY	10,500.000	69.7300	629,170.07	732,165.00
	ANALOG DEVICES INC	EQUITY	8,500.000	72.6200	579,139.36	617,270.00
	ANTHEM INC	EQUITY	15,500.000	143.7700	1,587,777.71	2,228,435.00
	APACHE CORP	EQUITY	105,200.000	63.4700	5,852,600.18	6,677,044.00
	APARTMENT INVESTMENT & MANAGEM	EQUITY	34,600.000	45.4500	1,259,155.88	1,572,570.00
	APPLE INC	EQUITY	356,300.000	115.8200	19,731,121.78	41,266,666.00
	APPLIED MATERIALS INC	EQUITY	311,100.000	32.2700	8,503,428.00	10,039,197.00
	ARCHER-DANIELS-MIDLAND CO	EQUITY	55,400.000	45.6500	2,504,601.59	2,529,010.00
	ARCONIC INC	EQUITY	72,600.000	18.5400	1,581,592.94	1,346,004.00
	ASSURANT INC	EQUITY	35,800.000	92.8600	2,893,086.16	3,324,388.00
	AUTODESK INC	EQUITY	17,300.000	74.0100	1,165,599.98	1,280,373.00
	AUTOMATIC DATA PROCESSING INC	EQUITY	92,100.000	102.7800	5,792,371.56	9,466,038.00
	AUTOZONE INC	EQUITY	5,600.000	789.7900	3,618,178.09	4,422,824.00
	AVALONBAY COMMUNITIES INC	EQUITY	17,600.000	177.1500	2,888,675.57	3,117,840.00
	AVERY DENNISON CORP	EQUITY	63,800.000	70.2200	4,085,722.77	4,480,036.00
	BB&T CORP	EQUITY	11,600.000	47.0200	506,663.22	545,432.00
	BALL CORP	EQUITY	78,400.000	75.0700	4,979,245.05	5,885,488.00
	BANK OF AMERICA CORP	EQUITY	98,452.000	22.1000	1,970,879.22	2,175,789.20
	BANK OF NEW YORK MELLON CORP/T	EQUITY	71,400.000	47.3800	2,849,994.96	3,382,932.00
	CR BARD INC	EQUITY	16,600.000	224.6600	2,777,060.85	3,729,356.00
	BAXTER INTERNATIONAL INC	EQUITY	91,000.000	44.3400	4,258,521.77	4,034,940.00
	BECTON DICKINSON AND CO	EQUITY	54,607.000	165.5500	7,019,701.41	9,040,188.85
	BERKSHIRE HATHAWAY INC	EQUITY	62,761.000	162.9800	7,238,754.03	10,228,787.78
	BEST BUY CO INC	EQUITY	15,300.000	42.6700	586,701.95	652,851.00
	BLACKROCK INC	EQUITY	14,200.000	380.5400	5,228,151.94	5,403,668.00
	BOSTON PROPERTIES INC	EQUITY	4,000.000	125.7800	502,348.06	503,120.00
	BOSTON SCIENTIFIC CORP	EQUITY	255,900.000	21.6300	4,984,792.04	5,535,117.00
	BRISTOL-MYERS SQUIBB CO	EQUITY	32,800.000	58.4400	1,984,899.73	1,916,832.00
	CBS CORP	EQUITY	72,500.000	63.6200	3,781,187.88	4,612,450.00
	CH ROBINSON WORLDWIDE INC	EQUITY	25,600.000	73.2600	1,863,406.04	1,875,456.00
	CIGNA CORP	EQUITY	47,300.000	133.3900	4,474,149.70	6,309,347.00
	CME GROUP INC	EQUITY	67,000.000	115.3500	5,763,235.23	7,728,450.00
	CMS ENERGY CORP	EQUITY	146,600.000	41.6200	5,294,391.01	6,101,492.00
	CSX CORP	EQUITY	36,500.000	35.9300	1,256,777.18	1,311,445.00
	CVS HEALTH CORP	EQUITY	125,723.000	78.9100	8,085,752.92	9,920,801.93
	CA INC	EQUITY	65,900.000	31.7700	2,131,335.25	2,093,643.00
	CABOT OIL & GAS CORP	EQUITY	48,800.000	23.3600	1,058,534.12	1,139,968.00
	CAMPBELL SOUP CO	EQUITY	103,200.000	60.4700	6,160,557.03	6,240,504.00

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Intech</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	(b)	Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	CARDINAL HEALTH INC	EQUITY	82,500.000	71.9700	5,894,057.61	5,937,525.00
	CARMAX INC	EQUITY	15,700.000	64.3900	902,035.22	1,010,923.00
	CATERPILLAR INC	EQUITY	41,800.000	92.7400	3,617,941.46	3,876,532.00
	CENTENE CORP	EQUITY	18,600.000	56.5100	1,110,974.71	1,051,086.00
	CENTERPOINT ENERGY INC	EQUITY	125,200.000	24.6400	2,867,321.78	3,084,928.00
	CENTURYLINK INC	EQUITY	23,400.000	23.7800	713,814.59	556,452.00
	CHARTER COMMUNICATIONS INC	EQUITY	19,500.000	287.9200	5,182,834.26	5,614,440.00
	CHESAPEAKE ENERGY CORP	EQUITY	95,700.000	7.0200	600,815.15	671,814.00
	CHEVRON CORP	EQUITY	74,600.000	117.7000	7,408,441.40	8,780,420.00
	CHURCH & DWIGHT CO INC	EQUITY	20,400.000	44.1900	845,964.15	901,476.00
	CIMAREX ENERGY CO	EQUITY	29,700.000	135.9000	3,530,062.12	4,036,230.00
	CINCINNATI FINANCIAL CORP	EQUITY	100,800.000	75.7500	6,761,246.17	7,635,600.00
	CISCO SYSTEMS INC	EQUITY	42,300.000	30.2200	1,275,270.92	1,278,306.00
	CINTAS CORP	EQUITY	39,700.000	115.5600	2,179,946.47	4,587,732.00
	CITRIX SYSTEMS INC	EQUITY	14,700.000	89.3100	1,182,217.36	1,312,857.00
	CLOROX CO/THE	EQUITY	61,800.000	120.0200	6,450,176.63	7,417,236.00
	COACH INC	EQUITY	191,500.000	35.0200	7,545,726.70	6,706,330.00
	COCA-COLA CO/THE	EQUITY	120,500.000	41.4600	5,191,448.01	4,995,930.00
	COLGATE-PALMOLIVE CO	EQUITY	14,900.000	65.4400	827,013.61	975,056.00
	COMCAST CORP	EQUITY	187,550.000	69.0500	6,910,004.08	12,950,327.50
	COMERICA INC	EQUITY	59,400.000	68.1100	3,328,970.14	4,045,734.00
	CONAGRA BRANDS INC	EQUITY	56,200.000	39.5500	1,612,827.11	2,222,710.00
	CONCHO RESOURCES INC	EQUITY	29,100.000	132.6000	3,488,113.61	3,858,660.00
	CONSOLIDATED EDISON INC	EQUITY	36,700.000	73.6800	2,692,401.96	2,704,056.00
	CONSTELLATION BRANDS INC	EQUITY	118,700.000	153.3100	7,868,150.80	18,197,897.00
	COOPER COS INC/THE	EQUITY	23,900.000	174.9300	4,219,647.41	4,180,827.00
	CORNING INC	EQUITY	147,100.000	24.2700	3,395,795.07	3,570,117.00
	COSTCO WHOLESALE CORP	EQUITY	40,900.000	160.1100	5,309,946.93	6,548,499.00
	CROWN CASTLE INTERNATIONAL COR	EQUITY	17,600.000	86.7700	1,347,887.48	1,527,152.00
	CUMMINS INC	EQUITY	15,400.000	136.6700	2,087,757.87	2,104,718.00
	DR HORTON INC	EQUITY	100,400.000	27.3300	2,838,404.00	2,743,932.00
	DTE ENERGY CO	EQUITY	56,000.000	98.5100	4,155,501.95	5,516,560.00
	DANAHER CORP	EQUITY	32,600.000	77.8400	2,332,869.98	2,537,584.00
	DARDEN RESTAURANTS INC	EQUITY	100.000	72.7200	5,860.82	7,272.00
	DELTA AIR LINES INC	EQUITY	200.000	49.1900	7,174.42	9,838.00
	DENTSPLY SIRONA INC	EQUITY	81,900.000	57.7300	5,000,595.90	4,728,087.00
	DEVON ENERGY CORP	EQUITY	47,000.000	45.6700	2,009,544.44	2,146,490.00
	DIGITAL REALTY TRUST INC	EQUITY	95,100.000	98.2600	9,307,479.98	9,344,526.00
	WALT DISNEY CO/THE	EQUITY	62,400.000	104.2200	4,577,069.35	6,503,328.00
	DISCOVER FINANCIAL SERVICES	EQUITY	58,800.000	72.0900	2,575,925.08	4,238,892.00
	DOLLAR GENERAL CORP	EQUITY	15,200.000	74.0700	1,081,851.74	1,125,864.00
	DOLLAR TREE INC	EQUITY	9,500.000	77.1800	833,279.80	733,210.00
	DOVER CORP	EQUITY	31,500.000	74.9300	2,251,895.39	2,360,295.00
	DOW CHEMICAL CO/THE	EQUITY	63,800.000	57.2200	3,027,922.94	3,650,636.00
	DR PEPPER SNAPPLE GROUP INC	EQUITY	97,800.000	90.6700	7,222,884.22	8,867,526.00
	EI DU PONT DE NEMOURS & CO	EQUITY	10,200.000	73.4000	705,806.89	748,680.00
	DUN & BRADSTREET CORP/THE	EQUITY	14,800.000	121.3200	1,819,141.21	1,795,536.00
	EOG RESOURCES INC	EQUITY	25,400.000	101.1000	2,301,487.25	2,567,940.00
	EQT CORP	EQUITY	18,900.000	65.4000	1,278,924.51	1,236,060.00
	E*TRADE FINANCIAL CORP	EQUITY	27,100.000	34.6500	731,491.06	939,015.00
	EASTMAN CHEMICAL CO	EQUITY	3,800.000	75.2100	252,508.09	285,798.00
	EBAY INC	EQUITY	20,200.000	29.6900	580,749.91	599,738.00
	ECOLAB INC	EQUITY	48,100.000	117.2200	3,784,374.86	5,638,282.00
	EDISON INTERNATIONAL	EQUITY	52,300.000	71.9900	3,312,090.59	3,765,077.00
	EDWARDS LIFESCIENCES CORP	EQUITY	144,700.000	93.7000	11,047,277.78	13,558,390.00
	ELECTRONIC ARTS INC	EQUITY	89,200.000	78.7600	5,532,585.08	7,025,392.00
	EMERSON ELECTRIC CO	EQUITY	59,900.000	55.7500	3,163,632.52	3,339,425.00
	ENERGY CORP	EQUITY	17,300.000	73.4700	1,372,791.95	1,271,031.00
	ENVISION HEALTHCARE CORP	EQUITY	10,900.000	63.2900	720,632.08	689,861.00
	EQUIFAX INC	EQUITY	88,900.000	118.2300	7,010,461.99	10,510,647.00
	EQUINIX INC	EQUITY	40,581.000	357.4100	12,649,657.31	14,504,055.21
	EQUITY RESIDENTIAL	EQUITY	18,200.000	64.3600	1,262,580.78	1,171,352.00
	ESSEX PROPERTY TRUST INC	EQUITY	800.000	232.5000	165,750.73	186,000.00

Western Conference of Teamsters Pension Plan
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December 31, 2016
EIN 91-6145047
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<u>Intech</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	(b) <u>Identity of issue, borrower, lessor or similar party</u>	<u>Asset type</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>
			(c)		(d)	(e)
	EVERSOURCE ENERGY	EQUITY	15,700.000	55.2300	882,398.28	867,111.00
	EXELON CORP	EQUITY	58,900.000	35.4900	1,986,710.17	2,090,361.00
	EXPEDITORS INTERNATIONAL OF WA	EQUITY	8,700.000	52.9600	415,335.19	460,752.00
	EXTRA SPACE STORAGE INC	EQUITY	41,400.000	77.2400	3,616,752.88	3,197,736.00
	EXXON MOBIL CORP	EQUITY	200,000.000	90.2600	14,202,929.29	18,052,000.00
	FMC CORP	EQUITY	67,900.000	56.5600	3,346,888.78	3,840,424.00
	FACEBOOK INC	EQUITY	169,900.000	115.0500	12,960,518.01	19,546,995.00
	FASTENAL CO	EQUITY	24,200.000	46.9800	1,054,853.10	1,136,916.00
	FEDERAL REALTY INVESTMENT TRUS	EQUITY	22,600.000	142.1100	3,489,586.17	3,211,686.00
	FIDELITY NATIONAL INFORMATION	EQUITY	69,800.000	75.6400	3,644,646.64	5,279,672.00
	FIFTH THIRD BANCORP	EQUITY	55,000.000	26.9700	1,276,024.03	1,483,350.00
	FISERV INC	EQUITY	159,300.000	106.2800	9,591,899.72	16,930,404.00
	FLUOR CORP	EQUITY	81,900.000	52.5200	4,161,262.60	4,301,388.00
	FLOWSERVE CORP	EQUITY	68,700.000	48.0500	3,184,816.21	3,301,035.00
	FORTIVE CORP	EQUITY	11,450.000	53.6300	511,474.67	614,063.50
	FORTUNE BRANDS HOME & SECURITY	EQUITY	66,500.000	53.4600	3,828,700.41	3,555,090.00
	FREEMPORT-MCMORAN INC	EQUITY	278,600.000	13.1900	3,175,059.71	3,674,734.00
	ARTHUR J GALLAGHER & CO	EQUITY	56,600.000	51.9600	2,805,859.51	2,940,936.00
	GENERAL DYNAMICS CORP	EQUITY	28,700.000	172.6600	3,668,428.78	4,955,342.00
	GENERAL ELECTRIC CO	EQUITY	602,700.000	31.6000	16,096,372.47	19,045,320.00
	GENERAL MILLS INC	EQUITY	105,900.000	61.7700	5,597,975.90	6,541,443.00
	GENUINE PARTS CO	EQUITY	32,800.000	95.5400	3,269,343.26	3,133,712.00
	GLOBAL PAYMENTS INC	EQUITY	20,700.000	69.4100	1,516,091.71	1,436,787.00
	GOODYEAR TIRE & RUBBER CO/THE	EQUITY	41,100.000	30.8700	1,224,404.77	1,268,757.00
	HP INC	EQUITY	173,400.000	14.8400	2,757,095.78	2,573,256.00
	HALLIBURTON CO	EQUITY	80,600.000	54.0900	3,792,184.88	4,359,654.00
	HARRIS CORP	EQUITY	26,200.000	102.4700	2,052,922.48	2,684,714.00
	HARTFORD FINANCIAL SERVICES GR	EQUITY	68,500.000	47.6500	2,902,021.52	3,264,025.00
	HASBRO INC	EQUITY	73,700.000	77.7900	5,357,086.92	5,733,123.00
	HELMERICH & PAYNE INC	EQUITY	68,000.000	77.4000	4,157,315.27	5,263,200.00
	HESS CORP	EQUITY	34,600.000	62.2900	1,821,932.12	2,155,234.00
	HEWLETT PACKARD ENTERPRISE CO	EQUITY	276,700.000	23.1400	6,312,929.33	6,402,838.00
	HOME DEPOT INC/THE	EQUITY	146,500.000	134.0800	10,408,823.89	19,642,720.00
	HONEYWELL INTERNATIONAL INC	EQUITY	28,000.000	115.8500	2,954,817.56	3,243,800.00
	HORMEL FOODS CORP	EQUITY	81,500.000	34.8100	2,665,322.83	2,837,015.00
	JB HUNT TRANSPORT SERVICES INC	EQUITY	17,500.000	97.0700	1,423,933.06	1,698,725.00
	HUNTINGTON BANCSHARES INC/OH	EQUITY	27,800.000	13.2200	298,877.64	367,516.00
	ILLINOIS TOOL WORKS INC	EQUITY	55,500.000	122.4600	6,352,128.22	6,796,530.00
	ILLUMINA INC	EQUITY	12,500.000	128.0400	1,695,092.29	1,600,500.00
	INTEL CORP	EQUITY	198,300.000	36.2700	6,244,701.75	7,192,341.00
	INTERCONTINENTAL EXCHANGE INC	EQUITY	46,480.000	56.4200	2,054,460.28	2,622,401.60
	INTERNATIONAL BUSINESS MACHINE	EQUITY	9,100.000	165.9900	1,443,737.54	1,510,509.00
	INTERNATIONAL FLAVORS & FRAGRA	EQUITY	54,000.000	117.8300	6,396,197.30	6,362,820.00
	INTERNATIONAL PAPER CO	EQUITY	48,400.000	53.0600	2,246,939.89	2,568,104.00
	INTERPUBLIC GROUP OF COS INC/T	EQUITY	173,500.000	23.4100	3,707,515.48	4,061,635.00
	INTUIT INC	EQUITY	48,700.000	114.6100	4,192,571.68	5,581,507.00
	INTUITIVE SURGICAL INC	EQUITY	8,700.000	634.1700	5,841,039.90	5,517,279.00
	IRON MOUNTAIN INC	EQUITY	176,500.000	32.4800	6,219,609.80	5,732,720.00
	JPMORGAN CHASE & CO	EQUITY	94,675.000	86.2900	5,141,954.11	8,169,505.75
	JACOBS ENGINEERING GROUP INC	EQUITY	77,400.000	57.0000	4,270,664.15	4,411,800.00
	JOHNSON & JOHNSON	EQUITY	130,100.000	115.2100	10,629,411.63	14,988,821.00
	KLA-TENCOR CORP	EQUITY	11,200.000	78.6800	843,120.31	881,216.00
	KANSAS CITY SOUTHERN	EQUITY	25,200.000	84.8500	2,084,762.48	2,138,220.00
	KELLOGG CO	EQUITY	58,100.000	73.7100	4,378,625.47	4,282,551.00
	KIMBERLY-CLARK CORP	EQUITY	101,100.000	114.1200	11,001,971.23	11,537,532.00
	KIMCO REALTY CORP	EQUITY	182,300.000	25.1600	5,184,770.83	4,586,668.00
	KINDER MORGAN INC/DE	EQUITY	28,400.000	20.7100	606,130.80	588,164.00
	KRAFT HEINZ CO/THE	EQUITY	19,000.000	87.3200	1,582,792.64	1,659,080.00
	KROGER CO/THE	EQUITY	64,500.000	34.5100	1,406,424.97	2,225,895.00
	L BRANDS INC	EQUITY	2,100.000	65.8400	173,646.13	138,264.00
	LKQ CORP	EQUITY	108,700.000	30.6500	3,589,414.82	3,331,655.00
	L-3 COMMUNICATIONS HOLDINGS IN	EQUITY	18,800.000	152.1100	2,814,265.87	2,859,668.00
	LABORATORY CORP OF AMERICA HOL	EQUITY	4,600.000	128.3800	587,284.98	590,548.00

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(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	LAM RESEARCH CORP	EQUITY	62,800.000	105.7300	5,438,361.82	6,639,844.00
	ESTEE LAUDER COS INC/THE	EQUITY	16,900.000	76.4900	1,425,025.78	1,292,681.00
	LEGGETT & PLATT INC	EQUITY	67,000.000	48.8800	3,193,531.20	3,274,960.00
	LEUCADIA NATIONAL CORP	EQUITY	28,900.000	23.2500	616,576.60	671,925.00
	LOCKHEED MARTIN CORP	EQUITY	81,100.000	249.9400	12,827,034.89	20,270,134.00
	LOEWS CORP	EQUITY	13,200.000	46.8300	547,481.67	618,156.00
	LOWE'S COS INC	EQUITY	93,600.000	71.1200	6,240,009.05	6,656,832.00
	M&T BANK CORP	EQUITY	3,100.000	156.4300	350,188.95	484,933.00
	MACERICH CO/THE	EQUITY	1,900.000	70.8400	142,872.73	134,596.00
	MARATHON OIL CORP	EQUITY	52,300.000	17.3100	827,005.39	905,313.00
	MARSH & MCLENNAN COS INC	EQUITY	124,100.000	67.5900	5,294,573.95	8,387,919.00
	MARRIOTT INTERNATIONAL INC/MD	EQUITY	5,000.000	82.6800	368,342.94	413,400.00
	MARTIN MARIETTA MATERIALS INC	EQUITY	16,000.000	221.5300	3,104,712.78	3,544,480.00
	MASCO CORP	EQUITY	240,000.000	31.6200	6,882,071.23	7,588,800.00
	MASTERCARD INC	EQUITY	47,600.000	103.2500	3,790,696.00	4,914,700.00
	MATTEL INC	EQUITY	241,300.000	27.5500	7,672,130.15	6,647,815.00
	MCCORMICK & CO INC/MD	EQUITY	50,200.000	93.3300	4,502,684.47	4,685,166.00
	MCDONALD'S CORP	EQUITY	79,200.000	121.7200	9,540,243.80	9,640,224.00
	MERCK & CO INC	EQUITY	35,271.000	58.8700	2,026,662.72	2,076,403.77
	METTLER-TOLEDO INTERNATIONAL I	EQUITY	6,000.000	418.5600	2,500,456.88	2,511,360.00
	MICROSOFT CORP	EQUITY	456,000.000	62.1400	17,392,271.54	28,335,840.00
	MICROCHIP TECHNOLOGY INC	EQUITY	101,900.000	64.1500	6,037,507.46	6,536,885.00
	MICRON TECHNOLOGY INC	EQUITY	34,300.000	21.9200	587,859.22	751,856.00
	MID-AMERICA APARTMENT COMMUNIT	EQUITY	8,900.000	97.9200	858,852.53	871,488.00
	MOHAWK INDUSTRIES INC	EQUITY	11,700.000	199.6800	2,106,954.14	2,336,256.00
	MOLSON COORS BREWING CO	EQUITY	21,700.000	97.3100	1,775,867.05	2,111,627.00
	MONDELEZ INTERNATIONAL INC	EQUITY	31,300.000	44.3300	1,311,494.55	1,387,529.00
	MOODY'S CORP	EQUITY	32,000.000	94.2700	2,843,897.10	3,016,640.00
	MORGAN STANLEY	EQUITY	15,200.000	42.2500	621,817.67	642,200.00
	MOTOROLA SOLUTIONS INC	EQUITY	1,500.000	82.8900	104,803.15	124,335.00
	MURPHY OIL CORP	EQUITY	112,300.000	31.1300	3,083,122.17	3,495,899.00
	NASDAQ INC	EQUITY	79,100.000	67.1200	3,577,775.11	5,309,192.00
	NAVIENT CORP	EQUITY	201,700.000	16.4300	2,858,573.29	3,313,931.00
	NETFLIX INC	EQUITY	7,600.000	123.8000	699,880.69	940,880.00
	NEWELL BRANDS INC	EQUITY	107,500.000	44.6500	4,050,469.27	4,799,875.00
	NEWFIELD EXPLORATION CO	EQUITY	130,400.000	40.5000	4,930,527.87	5,281,200.00
	NEWMONT MINING CORP	EQUITY	403,500.000	34.0700	15,059,783.31	13,747,245.00
	NEXTERA ENERGY INC	EQUITY	66,600.000	119.4600	5,789,098.98	7,956,036.00
	NIKE INC	EQUITY	17,800.000	50.8300	1,025,523.75	904,774.00
	NISOURCE INC	EQUITY	234,000.000	22.1400	3,531,597.32	5,180,760.00
	NOBLE ENERGY INC	EQUITY	11,300.000	38.0600	397,862.47	430,078.00
	NORTHERN TRUST CORP	EQUITY	15,500.000	89.0500	1,047,896.51	1,380,275.00
	NORTHROP GRUMMAN CORP	EQUITY	74,700.000	232.5800	10,709,232.68	17,373,726.00
	NUCOR CORP	EQUITY	105,200.000	59.5200	5,098,526.84	6,261,504.00
	NVIDIA CORP	EQUITY	192,900.000	106.7400	6,332,213.07	20,590,146.00
	O'REILLY AUTOMOTIVE INC	EQUITY	39,600.000	278.4100	6,428,047.78	11,025,036.00
	OCCIDENTAL PETROLEUM CORP	EQUITY	45,000.000	71.2300	3,267,361.11	3,205,350.00
	OMNICOM GROUP INC	EQUITY	42,100.000	85.1100	3,497,016.79	3,583,131.00
	ONEOK INC	EQUITY	77,100.000	57.4100	3,768,950.50	4,426,311.00
	ORACLE CORP	EQUITY	12,600.000	38.4500	497,633.11	484,470.00
	PG&E CORP	EQUITY	38,100.000	60.7700	2,113,748.24	2,315,337.00
	PPG INDUSTRIES INC	EQUITY	23,800.000	94.7600	2,373,520.97	2,255,288.00
	PPL CORP	EQUITY	167,900.000	34.0500	6,024,480.82	5,716,995.00
	PVH CORP	EQUITY	19,500.000	90.2400	2,100,680.83	1,759,680.00
	PACCAR INC	EQUITY	10,100.000	63.9000	584,807.69	645,390.00
	PARKER-HANNIFIN CORP	EQUITY	26,800.000	140.0000	3,388,527.66	3,752,000.00
	PAYCHEX INC	EQUITY	101,000.000	60.8800	5,345,699.65	6,148,880.00
	PAYPAL HOLDINGS INC	EQUITY	120,800.000	39.4700	4,422,194.54	4,767,976.00
	PEOPLE'S UNITED FINANCIAL INC	EQUITY	151,800.000	19.3600	2,414,380.51	2,938,848.00
	PEPSICO INC	EQUITY	78,500.000	104.6300	7,021,262.68	8,213,455.00
	PERKINELMER INC	EQUITY	53,400.000	52.1500	2,711,377.43	2,784,810.00
	PFIZER INC	EQUITY	118,430.000	32.4800	3,021,710.40	3,846,606.40
	PHILIP MORRIS INTERNATIONAL IN	EQUITY	66,300.000	91.4900	6,377,671.46	6,065,787.00

Western Conference of Teamsters Pension Plan
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December 31, 2016
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<u>Intech</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	(b) <u>Identity of issue, borrower, lessor or similar party</u>	<u>Asset type</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>
			(c)		(d)	(e)
	PHILLIPS 66	EQUITY	99,535.000	86.4100	8,140,064.30	8,600,819.35
	PINNACLE WEST CAPITAL CORP	EQUITY	48,600.000	78.0300	3,544,103.08	3,792,258.00
	PIONEER NATURAL RESOURCES CO	EQUITY	32,500.000	180.0700	5,517,128.37	5,852,275.00
	PITNEY BOWES INC	EQUITY	74,300.000	15.1900	1,359,896.28	1,128,617.00
	PRAXAIR INC	EQUITY	10,000.000	117.1900	1,190,644.19	1,171,900.00
	PRICELINE GROUP INC/THE	EQUITY	1,400.000	1,466.0600	1,810,060.50	2,052,484.00
	PRINCIPAL FINANCIAL GROUP INC	EQUITY	22,200.000	57.8600	1,277,185.33	1,284,492.00
	PROCTER & GAMBLE CO/THE	EQUITY	76,675.000	84.0800	5,598,570.67	6,446,834.00
	PROGRESSIVE CORP/THE	EQUITY	204,400.000	35.5000	6,546,562.67	7,256,200.00
	PROLOGIS INC	EQUITY	110,600.000	52.7900	5,538,107.78	5,838,574.00
	PRUDENTIAL FINANCIAL INC	EQUITY	6,600.000	104.0600	494,000.48	686,796.00
	PUBLIC SERVICE ENTERPRISE GROU	EQUITY	35,400.000	43.8800	1,365,341.70	1,553,352.00
	PUBLIC STORAGE	EQUITY	30,200.000	223.5000	7,285,770.01	6,749,700.00
	PULTEGROUPO INC	EQUITY	84,000.000	18.3800	1,550,227.04	1,543,920.00
	QORVO INC	EQUITY	20,700.000	52.7300	1,101,308.37	1,091,511.00
	QUALCOMM INC	EQUITY	59,000.000	65.2000	3,937,938.41	3,846,800.00
	QUANTA SERVICES INC	EQUITY	91,700.000	34.8500	2,199,063.80	3,195,745.00
	QUEST DIAGNOSTICS INC	EQUITY	32,500.000	91.9000	2,741,213.86	2,986,750.00
	RANGE RESOURCES CORP	EQUITY	115,600.000	34.3600	4,313,676.84	3,972,016.00
	RAYTHEON CO	EQUITY	95,900.000	142.0000	9,740,127.47	13,617,800.00
	REALTY INCOME CORP	EQUITY	102,800.000	57.4800	6,392,992.03	5,908,944.00
	RED HAT INC	EQUITY	2,500.000	69.7000	181,247.11	174,250.00
	REGIONS FINANCIAL CORP	EQUITY	112,100.000	14.3600	1,375,642.21	1,609,756.00
	REPUBLIC SERVICES INC	EQUITY	154,800.000	57.0500	6,281,802.72	8,831,340.00
	REYNOLDS AMERICAN INC	EQUITY	290,824.000	56.0400	10,292,289.37	16,297,776.96
	ROCKWELL AUTOMATION INC	EQUITY	19,600.000	134.4000	2,339,335.98	2,634,240.00
	ROPER TECHNOLOGIES INC	EQUITY	31,000.000	183.0800	4,471,876.69	5,675,480.00
	ROSS STORES INC	EQUITY	35,800.000	65.6000	1,759,810.54	2,348,480.00
	RYDER SYSTEM INC	EQUITY	7,500.000	74.4400	592,893.06	558,300.00
	S&P GLOBAL INC	EQUITY	72,100.000	107.5400	6,380,870.65	7,753,634.00
	ST JUDE MEDICAL INC	EQUITY	6,500.000	80.1900	520,923.29	521,235.00
	SCANA CORP	EQUITY	101,000.000	73.2800	7,193,869.31	7,401,280.00
	HENRY SCHEIN INC	EQUITY	51,900.000	151.7100	8,351,587.70	7,873,749.00
	SCHLUMBERGER LTD	EQUITY	27,765.000	83.9500	2,065,519.12	2,330,871.75
	CHARLES SCHWAB CORP/THE	EQUITY	40,500.000	39.4700	1,040,962.77	1,598,535.00
	SCRIPPS NETWORKS INTERACTIVE I	EQUITY	45,300.000	71.3700	2,915,507.53	3,233,061.00
	SEMPRA ENERGY	EQUITY	51,500.000	100.6400	4,103,124.44	5,182,960.00
	SHERWIN-WILLIAMS CO/THE	EQUITY	7,700.000	268.7400	2,084,495.61	2,069,298.00
	SIMON PROPERTY GROUP INC	EQUITY	17,500.000	177.6700	3,287,173.18	3,109,225.00
	JM SMUCKER CO/THE	EQUITY	18,200.000	128.0600	2,268,339.18	2,330,692.00
	SNAP-ON INC	EQUITY	7,200.000	171.2700	999,048.43	1,233,144.00
	SOUTHERN CO/THE	EQUITY	54,900.000	49.1900	2,807,875.30	2,700,531.00
	SOUTHWEST AIRLINES CO	EQUITY	98,100.000	49.8400	3,070,777.08	4,889,304.00
	SOUTHWESTERN ENERGY CO	EQUITY	281,500.000	10.8200	2,935,838.93	3,045,830.00
	SPECTRA ENERGY CORP	EQUITY	97,100.000	41.0900	3,940,142.28	3,989,839.00
	STANLEY BLACK & DECKER INC	EQUITY	46,000.000	114.6900	4,891,789.95	5,275,740.00
	STARBUCKS CORP	EQUITY	101,900.000	55.5200	5,914,764.47	5,657,488.00
	STRYKER CORP	EQUITY	17,600.000	119.8100	1,786,984.23	2,108,656.00
	SUNTRUST BANKS INC	EQUITY	43,900.000	54.8500	1,882,928.09	2,407,915.00
	SYMANTEC CORP	EQUITY	189,600.000	23.8900	4,675,943.79	4,529,544.00
	SYSCO CORP	EQUITY	60,200.000	55.3700	2,815,653.63	3,333,274.00
	TJX COS INC/THE	EQUITY	14,100.000	75.1300	908,972.03	1,059,333.00
	TEXAS INSTRUMENTS INC	EQUITY	64,900.000	72.9700	4,448,169.49	4,735,753.00
	THERMO FISHER SCIENTIFIC INC	EQUITY	108,200.000	141.1000	12,903,156.46	15,267,020.00
	3M CO	EQUITY	34,200.000	178.5700	5,034,524.50	6,107,094.00
	TORCHMARK CORP	EQUITY	13,050.000	73.7600	614,192.05	962,568.00
	TOTAL SYSTEM SERVICES INC	EQUITY	115,100.000	49.0300	5,710,909.61	5,643,353.00
	TRACTOR SUPPLY CO	EQUITY	2,300.000	75.8100	209,432.50	174,363.00
	TRANSDIGM GROUP INC	EQUITY	15,100.000	248.9600	3,963,766.46	3,759,296.00
	TRAVELERS COS INC/THE	EQUITY	62,375.000	122.4200	6,117,937.06	7,635,947.50
	TYSON FOODS INC	EQUITY	212,200.000	61.6800	12,148,318.30	13,088,496.00
	UDR INC	EQUITY	14,600.000	36.4800	507,824.16	532,608.00
	US BANCORP	EQUITY	62,300.000	51.3700	2,156,724.32	3,200,351.00

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Intech</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	(b)	Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	ULTA SALON COSMETICS & FRAGRAN	EQUITY	9,900.000	254.9400	2,422,021.43	2,523,906.00
	UNION PACIFIC CORP	EQUITY	14,900.000	103.6800	1,447,688.04	1,544,832.00
	UNITED RENTALS INC	EQUITY	31,100.000	105.5800	2,516,735.47	3,283,538.00
	UNITED TECHNOLOGIES CORP	EQUITY	5,600.000	109.6200	611,739.96	613,872.00
	UNITEDHEALTH GROUP INC	EQUITY	90,900.000	160.0400	7,573,359.50	14,547,636.00
	UNIVERSAL HEALTH SERVICES INC	EQUITY	18,700.000	106.3800	2,068,509.69	1,989,306.00
	UNUM GROUP	EQUITY	26,600.000	43.9300	965,536.79	1,168,538.00
	URBAN OUTFITTERS INC	EQUITY	43,600.000	28.4800	1,444,853.59	1,241,728.00
	VF CORP	EQUITY	22,300.000	53.3500	1,282,500.52	1,189,705.00
	VALERO ENERGY CORP	EQUITY	29,000.000	68.3200	1,746,914.77	1,981,280.00
	VARIAN MEDICAL SYSTEMS INC	EQUITY	11,400.000	89.7800	1,058,882.82	1,023,492.00
	VENTAS INC	EQUITY	46,600.000	62.5200	2,991,744.72	2,913,432.00
	VERISIGN INC	EQUITY	27,100.000	76.0700	2,289,125.86	2,061,497.00
	VERIZON COMMUNICATIONS INC	EQUITY	145,200.000	53.3800	6,807,139.88	7,750,776.00
	VISA INC	EQUITY	150,800.000	78.0200	5,844,646.90	11,765,416.00
	VULCAN MATERIALS CO	EQUITY	76,900.000	125.1500	7,335,223.70	9,624,035.00
	WEC ENERGY GROUP INC	EQUITY	122,737.000	58.6500	6,183,831.23	7,198,525.05
	WASTE MANAGEMENT INC	EQUITY	69,000.000	70.9100	4,154,098.89	4,892,790.00
	WATERS CORP	EQUITY	37,700.000	134.3900	5,307,985.68	5,066,503.00
	WELLS FARGO & CO	EQUITY	157,547.000	55.1100	6,102,486.06	8,682,415.17
	WESTERN UNION CO/THE	EQUITY	34,300.000	21.7200	679,157.73	744,996.00
	WESTROCK CO	EQUITY	37,200.000	50.7700	1,876,926.48	1,888,644.00
	WEYERHAEUSER CO	EQUITY	38,900.000	30.0900	1,249,831.21	1,170,501.00
	WHIRLPOOL CORP	EQUITY	16,200.000	181.7700	2,873,413.31	2,944,674.00
	WILLIAMS COS INC/THE	EQUITY	55,200.000	31.1400	1,633,597.38	1,718,928.00
	WYNN RESORTS LTD	EQUITY	44,700.000	86.5100	4,183,371.20	3,866,997.00
	XCEL ENERGY INC	EQUITY	106,300.000	40.7000	4,092,363.00	4,326,410.00
	XILINX INC	EQUITY	37,900.000	60.3700	1,777,645.60	2,288,023.00
	XYLEM INC/NY	EQUITY	114,600.000	49.5200	5,068,475.70	5,674,992.00
	YAHOO! INC	EQUITY	105,800.000	38.6700	4,366,007.71	4,091,286.00
	YUM! BRANDS INC	EQUITY	84,600.000	63.3300	5,152,923.69	5,357,718.00
	ZIMMER BIOMET HOLDINGS INC	EQUITY	42,800.000	103.2000	4,734,232.21	4,416,960.00
	ZIONS BANCORPORATION	EQUITY	48,600.000	43.0400	1,654,145.84	2,091,744.00
	ZOETIS INC	EQUITY	80,800.000	53.5300	3,783,866.75	4,325,224.00
	ALLEGION PLC	EQUITY	39,466.000	64.0000	2,512,186.19	2,525,824.00
	ALLERGAN PLC	EQUITY	1,951.000	210.0100	380,605.84	409,729.51
	AON PLC	EQUITY	20,100.000	111.5300	2,087,368.49	2,241,753.00
	ACCENTURE PLC	EQUITY	56,100.000	117.1300	5,923,968.17	6,570,993.00
	DELPHI AUTOMOTIVE PLC	EQUITY	31,100.000	67.3500	1,804,989.03	2,094,585.00
	EATON CORP PLC	EQUITY	58,100.000	67.0900	3,869,992.45	3,897,929.00
	INGERSOLL-RAND PLC	EQUITY	68,500.000	75.0400	4,727,518.80	5,140,240.00
	JOHNSON CONTROLS INTERNATIONAL	EQUITY	29,800.000	41.1900	1,335,323.95	1,227,462.00
	MEDTRONIC PLC	EQUITY	41,900.000	71.2300	3,146,303.09	2,984,537.00
	NIELSEN HOLDINGS PLC	EQUITY	86,000.000	41.9500	4,244,182.69	3,607,700.00
	PENTAIR PLC	EQUITY	65,300.000	56.0700	3,911,432.04	3,661,371.00
	CHUBB LTD	EQUITY	29,775.000	132.1200	3,523,791.90	3,933,873.00
	GARMIN LTD	EQUITY	58,400.000	48.4900	2,937,471.82	2,831,816.00
	LYONDELLBASELL INDUSTRIES NV	EQUITY	84,800.000	85.7800	6,161,640.61	7,274,144.00
	BROADCOM LTD	EQUITY	90,122.000	176.7700	7,367,871.84	15,930,865.94
	Intech Total				1,407,274,396.66	1,701,419,034.89

Appendix XII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

MacKay Shields

(a)	(b)	(c)	(d)	(e)
Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price
			Cost	Current Value
VERIZON COMMUNICATIONS INC	FIXED INCOME SECURITIES	3.000% 11/01/2021 DD 10/29/14	285,000.000	100.7290
VOYA FINANCIAL INC	FIXED INCOME SECURITIES	3.650% 06/15/2026 DD 06/13/16	490,000.000	97.7780
WELLS FARGO BANK NA	FIXED INCOME SECURITIES	5.850% 02/01/2037 DD 01/29/07	105,000.000	117.7910
WACHOVIA CORP	FIXED INCOME SECURITIES	5.500% 08/01/2035 DD 08/01/05	230,000.000	110.7250
ANTHEM INC	FIXED INCOME SECURITIES	5.100% 01/15/2044 DD 08/06/13	1,500,000.000	106.5550
WELLS FARGO & CO	FIXED INCOME SECURITIES	5.375% 11/02/2043 DD 10/28/13	275,000.000	110.3650
WELLS FARGO & CO	FIXED INCOME SECURITIES	4.900% 11/17/2045 DD 11/17/15	40,000.000	102.7120
XLIT LTD	FIXED INCOME SECURITIES	5.750% 10/01/2021 DD 09/30/11	781,000.000	111.1330
XEROX CORP	FIXED INCOME SECURITIES	6.350% 05/15/2018 DD 04/28/08	1,300,000.000	105.4280
ZOETIS INC	FIXED INCOME SECURITIES	4.700% 02/01/2043 DD 08/01/13	1,800,000.000	97.3370
HANSON BUILDING 10/16 COV-LITE	FIXED INCOME SECURITIES	TL	1,580,000.000	101.0000
FHLMC POOL #G0-6607	FIXED INCOME SECURITIES	4.500% 06/01/2041 DD 06/01/11	1,748,970.308	108.6890
FHLMC POOL #G0-7849	FIXED INCOME SECURITIES	3.500% 05/01/2044 DD 10/01/14	1,128,990.730	102.9520
FHLMC POOL #G0-8578	FIXED INCOME SECURITIES	4.500% 03/01/2044 DD 03/01/14	1,282,058.292	107.3340
FHLMC POOL #G0-8681	FIXED INCOME SECURITIES	3.500% 12/01/2045 DD 12/01/15	1,202,525.070	102.4740
FHLMC POOL #01-0389	FIXED INCOME SECURITIES	3.500% 08/01/2042 DD 08/01/12	2,209,134.450	103.2050
FNMA POOL #0AJ4994	FIXED INCOME SECURITIES	4.500% 11/01/2041 DD 11/01/11	646,076.200	108.0110
FNMA POOL #0AL4450	FIXED INCOME SECURITIES	4.500% 12/01/2043 DD 11/01/13	1,745,928.670	107.5630
FNMA POOL #0AL4598	FIXED INCOME SECURITIES	4.000% 12/01/2043 DD 12/01/13	1,153,105.649	105.9950
FNMA POOL #0AS1767	FIXED INCOME SECURITIES	4.000% 02/01/2044 DD 01/01/14	2,327,612.505	105.8540
FNMA POOL #0931755	FIXED INCOME SECURITIES	4.500% 08/01/2039 DD 08/01/09	602,504.350	108.5540
FNMA POOL #0AA7666	FIXED INCOME SECURITIES	4.500% 06/01/2039 DD 06/01/09	1,326,129.840	108.0500
FNMA POOL #0AB8931	FIXED INCOME SECURITIES	3.000% 04/01/2043 DD 03/01/13	2,363,189.020	99.9720
FNMA POOL #0MA1356	FIXED INCOME SECURITIES	3.500% 02/01/2043 DD 01/01/13	2,918,771.570	103.1460
FNMA POOL #0MA2764	FIXED INCOME SECURITIES	2.500% 09/01/2046 DD 08/01/16	1,543,258.870	95.2440
FNMA POOL #0AE0995	FIXED INCOME SECURITIES	4.000% 02/01/2041 DD 02/01/11	640,167.746	105.9880
FNMA POOL #0AE3049	FIXED INCOME SECURITIES	4.500% 09/01/2040 DD 09/01/10	1,442,051.328	107.7800
FNMA POOL #0AE6061	FIXED INCOME SECURITIES	4.500% 10/01/2040 DD 09/01/10	1,456,628.582	108.0240
U S TREASURY BOND	FIXED INCOME SECURITIES	3.125% 11/15/2041 DD 11/15/11	680,000.000	101.4880
U S TREASURY BOND	FIXED INCOME SECURITIES	2.750% 11/15/2042 DD 11/15/12	11,400,000.000	94.4490
U S TREASURY BOND	FIXED INCOME SECURITIES	2.875% 08/15/2045 DD 08/15/15	5,195,000.000	96.2310
U S TREASURY BOND	FIXED INCOME SECURITIES	3.000% 11/15/2045 DD 11/15/15	635,000.000	98.6330
U S TREASURY BOND	FIXED INCOME SECURITIES	2.500% 02/15/2046 DD 02/15/16	895,000.000	88.8590
U S TREASURY NOTE	FIXED INCOME SECURITIES	2.000% 11/30/2020 DD 11/30/13	5,270,000.000	101.0350
U S TREASURY NOTE	FIXED INCOME SECURITIES	2.000% 08/31/2021 DD 08/31/14	6,070,000.000	100.3980
U S TREASURY NOTE	FIXED INCOME SECURITIES	2.250% 11/15/2024 DD 11/15/14	10,095,000.000	99.3870
U S TREASURY NOTE	FIXED INCOME SECURITIES	0.500% 01/31/2017 DD 01/31/15	9,000,000.000	100.0110
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.375% 03/31/2020 DD 03/31/15	5,935,000.000	99.4770
U S TREASURY NOTE	FIXED INCOME SECURITIES	2.000% 08/15/2025 DD 08/15/15	670,000.000	96.8670
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.750% 05/15/2023 DD 05/15/13	12,320,000.000	97.3980
U S TREASURY NOTE	FIXED INCOME SECURITIES	2.000% 07/31/2020 DD 07/31/13	1,870,000.000	101.2930
U S TREASURY NOTE	FIXED INCOME SECURITIES	2.125% 08/31/2020 DD 08/31/13	8,180,000.000	101.6170
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.625% 06/30/2020 DD 06/30/15	2,200,000.000	100.0470
BANK OF AMERICA CORP	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 03/10/16	120,000.000	104.5000
BANK OF NEW YORK MELLON CORP/T	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 08/01/16	1,165,000.000	91.7320
CITIGROUP INC	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 04/30/14	1,200,000.000	99.1500
GOLDMAN SACHS GROUP INC/TCHE	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 07/27/16	266,000.000	95.8750
JPMORGAN CHASE & CO	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 03/10/14	1,455,000.000	100.5000
MORGAN STANLEY	PREFERRED SECURITIES	VAR RT 07/29/2049 DD 04/29/14	1,485,000.000	99.0000
WELLS FARGO & CO	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 04/22/14	1,365,000.000	100.5000
WELLS FARGO & CO	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 01/23/15	500,000.000	104.9900
WELLS FARGO CAPITAL X	PREFERRED SECURITIES	5.950% 12/01/2086 DD 12/05/06	270,000.000	104.0000
Total MacKay Shields			257,015,894.47	252,719,335.45

Appendix XIII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Martingale Small Cap</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	(b)	Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	EB TEMP INV FD	CCT	3,300,262.990	1.0000	3,300,262.99	3,300,262.99
	ACNB CORP	EQUITY	4,300.000	31.2500	115,068.34	134,375.00
	ABM INDUSTRIES INC	EQUITY	24,300.000	40.8400	904,309.95	992,412.00
	AG MORTGAGE INVESTMENT TRUST I	EQUITY	46,500.000	17.1100	734,673.35	795,615.00
	ATN INTERNATIONAL INC	EQUITY	15,400.000	80.1300	1,035,283.20	1,234,002.00
	AVX CORP	EQUITY	58,000.000	15.6300	809,813.94	906,540.00
	AARON'S INC	EQUITY	52,900.000	31.9900	1,406,968.74	1,692,271.00
	ADVANCEPIERRE FOODS HOLDINGS I	EQUITY	7,300.000	29.7800	189,167.25	217,394.00
	ADVANCED DISPOSAL SERVICES INC	EQUITY	15,100.000	22.2200	325,767.40	335,522.00
	ADVANCED ENERGY INDUSTRIES INC	EQUITY	33,600.000	54.7500	1,395,735.75	1,839,600.00
	AGREE REALTY CORP	EQUITY	27,000.000	46.0500	1,328,477.81	1,243,350.00
	ALEXANDER'S INC	EQUITY	300.000	426.8700	132,666.83	128,061.00
	ALLEGiant TRAVEL CO	EQUITY	10,300.000	166.4000	1,325,799.41	1,713,920.00
	ALLETE INC	EQUITY	31,900.000	64.1900	1,968,305.95	2,047,661.00
	AMERICAN NATIONAL BANKSHARES I	EQUITY	3,600.000	34.8000	95,062.89	125,280.00
	AMERICAN SOFTWARE INC/GA	EQUITY	24,300.000	10.3300	268,359.48	251,019.00
	AMERICAN STATES WATER CO	EQUITY	7,100.000	45.5600	306,553.44	323,476.00
	AMERISAFE INC	EQUITY	18,600.000	62.3500	1,069,050.58	1,159,710.00
	AMES NATIONAL CORP	EQUITY	2,100.000	33.0000	58,582.33	69,300.00
	ANALOGIC CORP	EQUITY	15,430.000	82.9500	1,335,688.99	1,279,918.50
	ANGIODYNAMICS INC	EQUITY	37,600.000	16.8700	594,990.46	634,312.00
	APPLIED INDUSTRIAL TECHNOLOGIE	EQUITY	29,000.000	59.4000	1,392,475.15	1,722,600.00
	ARES COMMERCIAL REAL ESTATE CO	EQUITY	47,500.000	13.7300	614,721.02	652,175.00
	ARMADA HOFFLER PROPERTIES INC	EQUITY	53,400.000	14.5700	754,329.41	778,038.00
	ARROW FINANCIAL CORP	EQUITY	7,107.000	40.5000	217,960.76	287,833.50
	ARTESIAN RESOURCES CORP	EQUITY	13,200.000	31.9400	417,312.56	421,608.00
	ASPEN TECHNOLOGY INC	EQUITY	40,900.000	54.6800	1,747,235.07	2,236,412.00
	ATKORE INTERNATIONAL GROUP INC	EQUITY	4,900.000	23.9100	108,510.50	117,159.00
	ATRION CORP	EQUITY	1,800.000	507.2000	814,048.57	912,960.00
	AVISTA CORP	EQUITY	43,300.000	39.9900	1,831,500.04	1,731,567.00
	B&G FOODS INC	EQUITY	39,500.000	43.8000	1,722,477.19	1,730,100.00
	BALCHEM CORP	EQUITY	24,800.000	83.9200	1,617,119.36	2,081,216.00
	BALDWIN & LYONS INC	EQUITY	13,300.000	25.2000	354,979.97	335,160.00
	BANCFIRST CORP	EQUITY	10,500.000	93.0500	698,311.48	977,025.00
	BANK OF MARIN BANCORP	EQUITY	3,274.000	69.7500	169,346.03	228,361.50
	BANK MUTUAL CORP	EQUITY	3,600.000	9.4500	34,808.40	34,020.00
	BANKFINANCIAL CORP	EQUITY	14,400.000	14.8200	175,492.25	213,408.00
	BEL FUSE INC	EQUITY	15,100.000	30.9000	312,685.96	466,590.00
	BENCHMARK ELECTRONICS INC	EQUITY	49,100.000	30.5000	1,181,771.57	1,497,550.00
	BERKSHIRE HILLS BANCORP INC	EQUITY	35,100.000	36.8500	954,864.65	1,293,435.00
	BIG 5 SPORTING GOODS CORP	EQUITY	17,700.000	17.3500	328,167.64	307,095.00
	BIG LOTS INC	EQUITY	32,400.000	50.2100	1,714,236.57	1,626,804.00
	BIGLARI HOLDINGS INC	EQUITY	1,660.000	473.2000	720,909.47	785,512.00
	BJ'S RESTAURANTS INC	EQUITY	28,100.000	39.3000	1,134,807.88	1,104,330.00
	BLACKBAUD INC	EQUITY	18,800.000	64.0000	1,273,307.21	1,203,200.00
	BLOOMIN' BRANDS INC	EQUITY	91,800.000	18.0300	1,697,359.80	1,655,154.00
	BOB EVANS FARMS INC/DE	EQUITY	30,100.000	53.2100	1,109,435.35	1,601,621.00
	BOJANGLES' INC	EQUITY	19,800.000	18.6500	338,353.24	369,270.00
	BOSTON BEER CO INC/THE	EQUITY	7,000.000	169.8500	1,142,215.36	1,188,950.00
	BRADY CORP	EQUITY	4,900.000	37.5500	163,238.60	183,995.00
	BRIGHT HORIZONS FAMILY SOLUTIO	EQUITY	23,000.000	70.0200	1,527,809.63	1,610,460.00
	BROOKLINE BANCORP INC	EQUITY	71,100.000	16.4000	975,724.30	1,166,040.00
	BROOKS AUTOMATION INC	EQUITY	80,600.000	17.0700	1,188,508.73	1,375,842.00
	BRYN MAWR BANK CORP	EQUITY	17,700.000	42.1500	547,693.05	746,055.00
	BUFFALO WILD WINGS INC	EQUITY	1,100.000	154.4000	179,602.50	169,840.00
	C&F FINANCIAL CORP	EQUITY	2,600.000	49.8500	115,131.25	129,610.00
	CBIZ INC	EQUITY	50,414.000	13.7000	564,568.82	690,671.80
	CNB FINANCIAL CORP/PA	EQUITY	2,577.000	26.7400	49,903.44	68,908.98
	CRA INTERNATIONAL INC	EQUITY	13,400.000	36.6000	362,221.07	490,440.00
	CSG SYSTEMS INTERNATIONAL INC	EQUITY	26,600.000	48.4000	1,085,193.37	1,287,440.00
	CABOT MICROELECTRONICS CORP	EQUITY	28,200.000	63.1700	1,400,094.12	1,781,394.00
	CALAVO GROWERS INC	EQUITY	13,300.000	61.4000	850,928.76	816,620.00
	CAMBIUM LEARNING GROUP INC	EQUITY	11,600.000	4.9900	60,759.04	57,884.00

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Martingale Small Cap</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	CANTEL MEDICAL CORP	EQUITY	21,600.000	78.7500	1,526,924.79	1,701,000.00
	CAPELLA EDUCATION CO	EQUITY	5,400.000	87.8000	354,678.73	474,120.00
	CAPITAL CITY BANK GROUP INC	EQUITY	6,800.000	20.4800	94,965.50	139,264.00
	CAROLINA FINANCIAL CORP	EQUITY	8,259.000	30.7900	180,484.00	254,294.61
	CARROLS RESTAURANT GROUP INC	EQUITY	52,400.000	15.2500	704,712.39	799,100.00
	CASELLA WASTE SYSTEMS INC	EQUITY	54,200.000	12.4100	506,448.66	672,622.00
	CATCHMARK TIMBER TRUST INC	EQUITY	37,400.000	11.2600	452,175.83	421,124.00
	CENTRAL GARDEN & PET CO	EQUITY	18,100.000	33.0900	491,982.46	598,929.00
	CENTRAL GARDEN & PET CO	EQUITY	40,000.000	30.9000	1,009,652.88	1,236,000.00
	CENTRAL PACIFIC FINANCIAL CORP	EQUITY	35,200.000	31.4200	877,875.94	1,105,984.00
	CENTRAL VALLEY COMMUNITY BANCO	EQUITY	15,900.000	19.9600	235,895.43	317,364.00
	CHARTER FINANCIAL CORP/MD	EQUITY	13,600.000	16.6700	187,290.02	226,712.00
	CHASE CORP	EQUITY	9,347.000	83.5500	572,544.45	780,941.85
	CHEESECAKE FACTORY INC/THE	EQUITY	31,400.000	59.8800	1,620,072.63	1,880,232.00
	CHEMED CORP	EQUITY	12,100.000	160.4100	1,732,119.41	1,940,961.00
	CHEMUNG FINANCIAL CORP	EQUITY	1,600.000	36.3500	54,764.43	58,160.00
	CHESAPEAKE UTILITIES CORP	EQUITY	19,300.000	66.9500	1,271,950.57	1,292,135.00
	CHURCHILL DOWNS INC	EQUITY	12,100.000	150.4500	1,740,313.85	1,820,445.00
	CHUY'S HOLDINGS INC	EQUITY	22,700.000	32.4500	765,183.53	736,615.00
	CIRRUS LOGIC INC	EQUITY	26,200.000	56.5400	1,432,167.30	1,481,348.00
	CITY HOLDING CO	EQUITY	6,200.000	67.6000	305,678.28	419,120.00
	CITY OFFICE REIT INC	EQUITY	42,100.000	13.1700	552,287.84	554,457.00
	COCA-COLA BOTTLING CO CONSOLID	EQUITY	1,600.000	178.8500	230,485.52	286,160.00
	COHERENT INC	EQUITY	1,500.000	137.3850	166,073.10	206,077.50
	COLLECTORS UNIVERSE INC	EQUITY	7,200.000	21.2300	158,526.70	152,856.00
	COMMUNITY TRUST BANCORP INC	EQUITY	13,400.000	49.6000	498,111.45	664,640.00
	COMMVAULT SYSTEMS INC	EQUITY	26,400.000	51.4000	1,405,284.92	1,356,960.00
	CONNECTICUT WATER SERVICE INC	EQUITY	7,638.000	55.8500	384,273.40	426,582.30
	CONSOLIDATED COMMUNICATIONS HO	EQUITY	4,900.000	26.8500	128,391.33	131,565.00
	CONVERGYS CORP	EQUITY	57,300.000	24.5600	1,641,591.46	1,407,288.00
	COOPER-STANDARD HOLDINGS INC	EQUITY	14,100.000	103.3800	1,356,025.20	1,457,658.00
	COOPER TIRE & RUBBER CO	EQUITY	11,900.000	38.8500	470,084.90	462,315.00
	CORVEL CORP	EQUITY	4,500.000	36.6000	191,980.27	164,700.00
	COUNTY BANCORP INC	EQUITY	3,100.000	26.9700	75,911.07	83,607.00
	CRACKER BARREL OLD COUNTRY STO	EQUITY	12,000.000	166.9800	1,875,183.36	2,003,760.00
	CULP INC	EQUITY	15,704.000	37.1500	459,759.22	583,403.60
	CURTISS-WRIGHT CORP	EQUITY	20,600.000	98.3600	1,842,166.93	2,026,216.00
	CUTERA INC	EQUITY	5,300.000	17.3500	76,585.00	91,955.00
	DSP GROUP INC	EQUITY	11,300.000	13.0500	121,632.75	147,465.00
	DATALINK CORP	EQUITY	14,100.000	11.2600	147,632.32	158,766.00
	DAVE & BUSTER'S ENTERTAINMENT	EQUITY	13,800.000	56.3000	598,579.26	776,940.00
	DEAN FOODS CO	EQUITY	80,300.000	21.7800	1,468,794.75	1,748,934.00
	DEL FRISCO'S RESTAURANT GROUP	EQUITY	34,531.000	17.0000	527,986.68	587,027.00
	DELTA NATURAL GAS CO INC	EQUITY	7,861.000	29.3300	202,075.87	230,563.13
	DENNY'S CORP	EQUITY	90,300.000	12.8300	999,751.50	1,158,549.00
	DINEEQUITY INC	EQUITY	21,700.000	77.0000	1,668,408.67	1,670,900.00
	DONEGAL GROUP INC	EQUITY	13,100.000	17.4800	213,269.54	228,988.00
	EMC INSURANCE GROUP INC	EQUITY	7,900.000	30.0100	219,779.47	237,079.00
	EASTERLY GOVERNMENT PROPERTIES	EQUITY	47,300.000	20.0200	938,835.13	946,946.00
	EASTGROUP PROPERTIES INC	EQUITY	22,300.000	73.8400	1,640,708.31	1,646,632.00
	PERRY ELLIS INTERNATIONAL INC	EQUITY	15,900.000	24.9100	320,165.76	396,069.00
	EMCOR GROUP INC	EQUITY	11,900.000	70.7600	664,460.70	842,044.00
	EMPLOYERS HOLDINGS INC	EQUITY	19,649.000	39.6000	561,524.81	778,100.40
	ENERSYS	EQUITY	12,000.000	78.1000	763,921.97	937,200.00
	ENNIS INC	EQUITY	44,200.000	17.3500	730,801.33	766,870.00
	ENTEGRIS INC	EQUITY	8,400.000	17.9000	152,199.60	150,360.00
	ENTERPRISE FINANCIAL SERVICES	EQUITY	24,500.000	43.0000	732,302.64	1,053,500.00
	ESSA BANCORP INC	EQUITY	9,300.000	15.7200	130,362.72	146,196.00
	EVERTEC INC	EQUITY	34,400.000	17.7500	587,899.05	610,600.00
	EXA CORP	EQUITY	22,000.000	15.3600	322,459.04	337,920.00
	EXACTECH INC	EQUITY	17,100.000	27.3000	479,533.21	466,830.00
	FTD COS INC	EQUITY	24,500.000	23.8400	596,543.59	584,080.00
	FTI CONSULTING INC	EQUITY	37,000.000	45.0800	1,602,261.22	1,667,960.00
	FAIR ISAAC CORP	EQUITY	15,700.000	119.2200	1,991,182.96	1,871,754.00

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
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<u>Martingale Small Cap</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	FARMERS CAPITAL BANK CORP	EQUITY	12,000.000	42.0500	432,501.68	504,600.00
	FIDELITY SOUTHERN CORP	EQUITY	5,100.000	23.6700	97,661.04	120,717.00
	FINANCIAL INSTITUTIONS INC	EQUITY	20,100.000	34.2000	597,642.21	687,420.00
	FIRST BANCORP/SOUTHERN PINES N	EQUITY	16,500.000	27.1400	307,897.24	447,810.00
	FIRST BUSINESS FINANCIAL SERVI	EQUITY	6,400.000	23.7200	147,483.41	151,808.00
	FIRST CITIZENS BANCSHARES INC/	EQUITY	5,500.000	355.0000	1,472,752.18	1,952,500.00
	FIRST COMMUNITY BANCSHARES INC	EQUITY	12,900.000	30.1400	303,450.49	388,806.00
	FIRST DEFIANCE FINANCIAL CORP	EQUITY	13,193.000	50.7400	578,102.47	669,412.82
	FIRST FINANCIAL CORP/IN	EQUITY	12,343.000	52.8000	512,160.04	651,710.40
	FIRST INTERSTATE BANCSYSTEM IN	EQUITY	25,100.000	42.5500	738,326.73	1,068,005.00
	FIRST MID-ILLINOIS BANCSHARES	EQUITY	10,400.000	34.0000	280,030.31	353,600.00
	1ST SOURCE CORP	EQUITY	20,363.000	44.6600	760,883.18	909,411.58
	FIVE9 INC	EQUITY	4,200.000	14.1900	52,878.00	59,598.00
	FLEXSTEEL INDUSTRIES INC	EQUITY	8,698.000	61.6700	415,418.64	536,405.66
	FLUSHING FINANCIAL CORP	EQUITY	24,300.000	29.3900	547,262.51	714,177.00
	FORRESTER RESEARCH INC	EQUITY	2,600.000	42.9500	103,569.17	111,670.00
	FORWARD AIR CORP	EQUITY	26,400.000	47.3800	1,228,827.52	1,250,832.00
	FOUR CORNERS PROPERTY TRUST IN	EQUITY	21,944.000	20.5200	451,385.03	450,290.88
	FRANKLIN STREET PROPERTIES COR	EQUITY	117,900.000	12.9600	1,476,019.47	1,527,984.00
	GETTY REALTY CORP	EQUITY	39,000.000	25.4900	910,310.33	994,110.00
	GLADSTONE COMMERCIAL CORP	EQUITY	38,300.000	20.1000	685,054.70	769,830.00
	GLOBAL BRASS & COPPER HOLDINGS	EQUITY	26,600.000	34.3000	762,249.88	912,380.00
	GOVERNMENT PROPERTIES INCOME T	EQUITY	43,922.000	19.0650	1,028,252.73	837,372.93
	GREAT AJAX CORP	EQUITY	32,000.000	13.2700	446,889.78	424,640.00
	GREAT SOUTHERN BANCORP INC	EQUITY	13,300.000	54.6500	568,506.80	726,845.00
	GUARANTY BANCORP	EQUITY	6,800.000	24.2000	118,366.43	164,560.00
	HSN INC	EQUITY	34,600.000	34.3000	1,585,122.71	1,186,780.00
	HACKETT GROUP INC/THE	EQUITY	34,100.000	17.6600	532,001.41	602,206.00
	HAEMONETICS CORP	EQUITY	43,700.000	40.2000	1,545,769.63	1,756,740.00
	HALLMARK FINANCIAL SERVICES IN	EQUITY	5,388.000	11.6300	55,825.50	62,662.44
	HALYARD HEALTH INC	EQUITY	6,000.000	36.9800	204,420.00	221,880.00
	HANMI FINANCIAL CORP	EQUITY	36,500.000	34.9000	912,357.23	1,273,550.00
	HAVERTY FURNITURE COS INC	EQUITY	25,700.000	23.7000	519,297.94	609,090.00
	HAWAIIAN HOLDINGS INC	EQUITY	34,600.000	57.0000	1,637,717.77	1,972,200.00
	HAWKINS INC	EQUITY	3,300.000	53.9500	141,130.76	178,035.00
	HEALTHSOUTH CORP	EQUITY	43,200.000	41.2400	1,816,208.15	1,781,568.00
	HEARTLAND FINANCIAL USA INC	EQUITY	26,200.000	48.0000	962,191.75	1,257,600.00
	HERITAGE COMMERCE CORP	EQUITY	31,300.000	14.4300	361,357.42	451,659.00
	HERITAGE FINANCIAL CORP/WA	EQUITY	35,400.000	25.7500	666,796.66	911,550.00
	HESKA CORP	EQUITY	7,100.000	71.6000	364,236.77	508,360.00
	HIBBETT SPORTS INC	EQUITY	16,900.000	37.3000	600,242.65	630,370.00
	HINGHAM INSTITUTION FOR SAVING	EQUITY	1,800.000	196.7800	269,133.07	354,204.00
	HOME BANCORP INC	EQUITY	3,503.000	38.6100	100,409.43	135,250.83
	HOMESTREET INC	EQUITY	26,600.000	31.6000	613,177.60	840,560.00
	HOOKER FURNITURE CORP	EQUITY	15,300.000	37.9500	356,333.56	580,635.00
	HUB GROUP INC	EQUITY	7,200.000	43.7500	294,923.24	315,000.00
	HURON CONSULTING GROUP INC	EQUITY	21,000.000	50.6500	1,284,775.56	1,063,650.00
	ICF INTERNATIONAL INC	EQUITY	20,600.000	55.2000	843,733.13	1,137,120.00
	ICU MEDICAL INC	EQUITY	12,300.000	147.3500	1,527,717.11	1,812,405.00
	IDACORP INC	EQUITY	20,300.000	80.5500	1,614,751.54	1,635,165.00
	INDEPENDENT BANK CORP/MI	EQUITY	26,800.000	21.7000	452,506.52	581,560.00
	INFINITY PROPERTY & CASUALTY C	EQUITY	11,400.000	87.9000	937,126.47	1,002,060.00
	INFREIT INC	EQUITY	4,700.000	17.9100	79,954.05	84,177.00
	INSIGHT ENTERPRISES INC	EQUITY	33,200.000	40.4400	1,009,609.72	1,342,608.00
	INNOSPEC INC	EQUITY	21,300.000	68.5000	1,233,836.73	1,459,050.00
	INNOPHOS HOLDINGS INC	EQUITY	21,800.000	52.2600	879,117.20	1,139,268.00
	INSPERITY INC	EQUITY	14,500.000	70.9500	1,037,489.41	1,028,775.00
	INTEGRA LIFESCIENCES HOLDINGS	EQUITY	21,100.000	85.7900	1,779,462.44	1,810,169.00
	INTERDIGITAL INC/PA	EQUITY	15,600.000	91.3500	1,012,237.71	1,425,060.00
	INVESTORS TITLE CO	EQUITY	1,600.000	158.1800	156,807.60	253,088.00
	J&J SNACK FOODS CORP	EQUITY	12,800.000	133.4300	1,557,442.84	1,707,904.00
	J ALEXANDER'S HOLDINGS INC	EQUITY	6,000.000	10.7500	60,784.20	64,500.00
	JACK IN THE BOX INC	EQUITY	17,300.000	111.6400	1,687,872.03	1,931,372.00
	J2 GLOBAL INC	EQUITY	25,000.000	81.8000	1,713,007.44	2,045,000.00

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Martingale Small Cap</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	KMG CHEMICALS INC	EQUITY	14,300.000	38.8900	407,587.12	556,127.00
	KAMAN CORP	EQUITY	14,200.000	48.9300	620,605.62	694,806.00
	KELLY SERVICES INC	EQUITY	8,700.000	22.9200	169,940.58	199,404.00
	KIMBALL ELECTRONICS INC	EQUITY	36,200.000	18.2000	522,019.15	658,840.00
	KNOLL INC	EQUITY	56,500.000	27.9300	1,418,934.50	1,578,045.00
	LCNB CORP	EQUITY	4,387.000	23.2500	77,270.79	101,997.75
	LHC GROUP INC	EQUITY	6,700.000	45.7000	268,228.38	306,190.00
	LANCASTER COLONY CORP	EQUITY	12,400.000	141.3900	1,601,455.67	1,753,236.00
	LEMAITRE VASCULAR INC	EQUITY	22,500.000	25.3400	396,704.61	570,150.00
	LEXINGTON REALTY TRUST	EQUITY	113,200.000	10.8000	1,194,209.48	1,222,560.00
	LIQUIDITY SERVICES INC	EQUITY	25,500.000	9.7500	238,344.70	248,625.00
	LITTELFUSE INC	EQUITY	8,900.000	151.7700	1,063,349.20	1,350,753.00
	LUMINEX CORP	EQUITY	44,100.000	20.2300	961,894.00	892,143.00
	MGE ENERGY INC	EQUITY	30,300.000	65.3000	1,712,416.88	1,978,590.00
	MSA SAFETY INC	EQUITY	26,800.000	69.3300	1,496,394.91	1,858,044.00
	MTS SYSTEMS CORP	EQUITY	1,900.000	56.7000	90,839.00	107,730.00
	MTGE INVESTMENT CORP	EQUITY	63,800.000	15.7000	1,109,020.16	1,001,660.00
	MYR GROUP INC	EQUITY	19,300.000	37.6800	568,989.79	727,224.00
	MACK-CALI REALTY CORP	EQUITY	55,600.000	29.0200	1,544,535.83	1,613,512.00
	MAGELLAN HEALTH INC	EQUITY	10,998.000	75.2500	657,326.79	827,599.50
	MANTECH INTERNATIONAL CORP/VA	EQUITY	29,100.000	42.2500	1,163,872.18	1,229,475.00
	MARCUS CORP/THE	EQUITY	28,200.000	31.5000	634,056.93	888,300.00
	MARTEN TRANSPORT LTD	EQUITY	26,500.000	23.3000	666,393.52	617,450.00
	MASIMO CORP	EQUITY	27,700.000	67.4000	1,561,376.57	1,866,980.00
	MCGRATH RENTCORP	EQUITY	5,900.000	39.1900	185,579.18	231,221.00
	MEDIFAST INC	EQUITY	19,100.000	41.6300	675,905.28	795,133.00
	MENTOR GRAPHICS CORP	EQUITY	59,400.000	36.8900	1,280,294.44	2,191,266.00
	MERCANTILE BANK CORP	EQUITY	11,065.000	37.7000	283,391.22	417,150.50
	MERIDIAN BIOSCIENCE INC	EQUITY	60,000.000	17.7000	1,163,868.60	1,062,000.00
	MERIT MEDICAL SYSTEMS INC	EQUITY	37,500.000	26.5000	875,882.07	993,750.00
	META FINANCIAL GROUP INC	EQUITY	10,800.000	102.9000	622,851.69	1,111,320.00
	METHODE ELECTRONICS INC	EQUITY	5,200.000	41.3500	178,475.96	215,020.00
	MICROSTRATEGY INC	EQUITY	9,000.000	197.4000	1,491,671.31	1,776,600.00
	MIDDLESEX WATER CO	EQUITY	23,700.000	42.9400	908,254.62	1,017,678.00
	MIDLAND STATES BANCORP INC	EQUITY	8,600.000	36.1800	220,261.91	311,148.00
	MIDWESTONE FINANCIAL GROUP INC	EQUITY	8,100.000	37.6000	254,316.64	304,560.00
	MONMOUTH REAL ESTATE INVESTMEN	EQUITY	45,800.000	15.2400	635,331.60	697,992.00
	MONOLITHIC POWER SYSTEMS INC	EQUITY	9,600.000	81.9300	702,518.47	786,528.00
	MONOTYPE IMAGING HOLDINGS INC	EQUITY	4,700.000	19.8500	97,371.78	93,295.00
	MUTUALFIRST FINANCIAL INC	EQUITY	3,252.000	33.1000	90,480.33	107,641.20
	NIC INC	EQUITY	66,200.000	23.9000	1,548,283.51	1,582,180.00
	NVE CORP	EQUITY	5,600.000	71.4300	325,501.88	400,008.00
	NACCO INDUSTRIES INC	EQUITY	8,500.000	90.5500	507,697.48	769,675.00
	NATHAN'S FAMOUS INC	EQUITY	5,262.000	64.9000	256,098.46	341,503.80
	NATIONAL BANKSHARES INC	EQUITY	1,800.000	43.4500	62,575.60	78,210.00
	NATIONAL CINEMEDIA INC	EQUITY	64,600.000	14.7300	993,328.41	951,558.00
	NATIONAL COMMERCE CORP	EQUITY	4,200.000	37.1500	108,828.09	156,030.00
	NATIONAL HEALTHCARE CORP	EQUITY	12,700.000	75.7900	823,257.95	962,533.00
	NATIONAL GENERAL HOLDINGS CORP	EQUITY	52,400.000	24.9900	1,153,982.38	1,309,476.00
	NATIONAL HEALTH INVESTORS INC	EQUITY	21,500.000	74.1700	1,704,550.71	1,594,655.00
	NATIONAL PRESTO INDUSTRIES INC	EQUITY	10,300.000	106.4000	939,366.62	1,095,920.00
	NAVIGATORS GROUP INC/THE	EQUITY	11,500.000	117.7500	1,058,183.11	1,354,125.00
	NATUS MEDICAL INC	EQUITY	36,700.000	34.8000	1,412,579.66	1,277,160.00
	NAVIGANT CONSULTING INC	EQUITY	4,900.000	26.1800	129,336.40	128,282.00
	NEOGEN CORP	EQUITY	12,000.000	66.0000	683,218.01	792,000.00
	NEXPOINT RESIDENTIAL TRUST INC	EQUITY	20,500.000	22.3400	434,640.12	457,970.00
	NORTHRIM BANCORP INC	EQUITY	7,200.000	31.6000	190,588.04	227,520.00
	NORTHWEST BANCSHARES INC	EQUITY	88,100.000	18.0300	1,338,648.78	1,588,443.00
	NORTHWEST NATURAL GAS CO	EQUITY	28,700.000	59.8000	1,800,416.50	1,716,260.00
	NORTHWESTERN CORP	EQUITY	34,200.000	56.8700	2,033,313.59	1,944,954.00
	NOVANTA INC	EQUITY	26,929.000	21.0000	438,546.31	565,509.00
	NUTRACEUTICAL INTERNATIONAL CO	EQUITY	8,800.000	34.9500	228,462.28	307,560.00
	OCEANFIRST FINANCIAL CORP	EQUITY	32,000.000	30.0300	630,578.12	960,960.00
	OIL-DRI CORP OF AMERICA	EQUITY	4,673.000	38.2100	175,042.07	178,555.33

Western Conference of Teamsters Pension Plan
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December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Martingale Small Cap</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	OLD LINE BANCSHARES INC	EQUITY	7,637.000	23.9800	157,914.15	183,135.26
	OMNICELL INC	EQUITY	40,000.000	33.9000	1,492,932.93	1,356,000.00
	ONE GAS INC	EQUITY	30,100.000	63.9600	1,906,026.04	1,925,196.00
	ONE LIBERTY PROPERTIES INC	EQUITY	24,300.000	25.1200	606,938.27	610,416.00
	OTTER TAIL CORP	EQUITY	31,218.000	40.8000	1,081,424.68	1,273,694.40
	OWENS & MINOR INC	EQUITY	48,800.000	35.2900	1,703,896.31	1,722,152.00
	OWENS REALTY MORTGAGE INC	EQUITY	2,700.000	18.5200	49,153.50	50,004.00
	PC CONNECTION INC	EQUITY	17,400.000	28.0900	449,836.50	488,766.00
	PS BUSINESS PARKS INC	EQUITY	15,300.000	116.5200	1,688,147.09	1,782,756.00
	PACIFIC CONTINENTAL CORP	EQUITY	8,300.000	21.8500	163,231.92	181,355.00
	PAPA JOHN'S INTERNATIONAL CORP	EQUITY	22,300.000	85.5800	1,679,247.50	1,908,434.00
	PAREXEL INTERNATIONAL CORP	EQUITY	8,200.000	65.7200	551,970.06	538,904.00
	PEAPACK GLADSTONE FINANCIAL CO	EQUITY	14,600.000	30.8800	369,874.89	450,848.00
	PENNS WOODS BANCORP INC	EQUITY	1,600.000	50.5000	73,584.66	80,800.00
	PENNYMAC MORTGAGE INVESTMENT T	EQUITY	26,700.000	16.3700	448,576.70	437,079.00
	PENNYMAC FINANCIAL SERVICES IN	EQUITY	14,100.000	16.6500	259,819.22	234,765.00
	PEOPLES BANCORP INC/OH	EQUITY	19,129.000	32.4600	453,558.07	620,927.34
	PEOPLES FINANCIAL SERVICES COR	EQUITY	2,300.000	48.7000	96,486.84	112,010.00
	PEOPLE'S UTAH BANCORP	EQUITY	17,036.000	26.8500	323,173.74	457,416.60
	PERFICIENT INC	EQUITY	39,900.000	17.4900	827,635.88	697,851.00
	PERFORMANCE FOOD GROUP CO	EQUITY	42,700.000	24.0000	1,042,885.09	1,024,800.00
	PHOTRONICS INC	EQUITY	9,800.000	11.3000	93,884.00	110,740.00
	PLANTRONICS INC	EQUITY	7,300.000	54.7600	369,595.67	399,748.00
	PLEXUS CORP	EQUITY	30,600.000	54.0400	1,412,867.48	1,653,624.00
	POPEYES LOUISIANA KITCHEN INC	EQUITY	25,300.000	60.4800	1,443,560.11	1,530,144.00
	PORTLAND GENERAL ELECTRIC CO	EQUITY	45,800.000	43.3300	1,983,692.89	1,984,514.00
	POTBELLY CORP	EQUITY	36,100.000	12.9000	476,586.13	465,690.00
	POWELL INDUSTRIES INC	EQUITY	11,300.000	39.0000	414,815.87	440,700.00
	POWER INTEGRATIONS INC	EQUITY	16,800.000	67.8500	1,032,849.33	1,139,880.00
	PREFERRED BANK/LOS ANGELES CA	EQUITY	14,700.000	52.4200	497,829.70	770,574.00
	PREMIER FINANCIAL BANCORP INC	EQUITY	5,625.400	20.1000	90,099.15	113,070.54
	PRESTIGE BRANDS HOLDINGS INC	EQUITY	19,700.000	52.1000	999,567.92	1,026,370.00
	PRICESMART INC	EQUITY	1,300.000	83.5000	102,349.00	108,550.00
	PRIMO WATER CORP	EQUITY	4,200.000	12.2800	51,179.94	51,576.00
	PROGRESS SOFTWARE CORP	EQUITY	56,100.000	31.9300	1,608,569.16	1,791,273.00
	PROVIDENT FINANCIAL HOLDINGS I	EQUITY	10,600.000	20.2200	204,870.54	214,332.00
	PROVIDENT FINANCIAL SERVICES I	EQUITY	56,700.000	28.3000	1,159,375.99	1,604,610.00
	QCR HOLDINGS INC	EQUITY	13,608.000	43.3000	467,853.24	589,226.40
	QAD INC	EQUITY	10,600.000	30.4000	206,915.98	322,240.00
	RMR GROUP INC/THE	EQUITY	11,268.000	39.5000	413,029.86	445,086.00
	REIS INC	EQUITY	2,200.000	22.2500	46,542.21	48,950.00
	RENASANT CORP	EQUITY	42,400.000	42.2200	1,389,357.50	1,790,128.00
	REPUBLIC BANCORP INC/KY	EQUITY	8,500.000	39.5400	272,425.93	336,090.00
	RESOURCES CONNECTION INC	EQUITY	10,000.000	19.2500	150,954.72	192,500.00
	RIGHTSIDE GROUP LTD	EQUITY	19,000.000	8.2700	222,532.14	157,130.00
	RUDOLPH TECHNOLOGIES INC	EQUITY	37,000.000	23.3500	660,883.05	863,950.00
	RUTH'S HOSPITALITY GROUP INC	EQUITY	47,400.000	18.3000	719,652.29	867,420.00
	RYMAN HOSPITALITY PROPERTIES I	EQUITY	16,800.000	63.0100	826,037.30	1,058,568.00
	SI FINANCIAL GROUP INC	EQUITY	6,712.000	15.4000	94,233.92	103,364.80
	SJW GROUP	EQUITY	23,398.000	55.9800	955,950.45	1,309,820.04
	SP PLUS CORP	EQUITY	21,600.000	28.1500	606,418.44	608,040.00
	SAFETY INSURANCE GROUP INC	EQUITY	15,606.000	73.7000	1,023,782.39	1,150,162.20
	SAGA COMMUNICATIONS INC	EQUITY	2,200.000	50.3000	111,279.72	110,660.00
	SAIA INC	EQUITY	500.000	44.1500	23,922.50	22,075.00
	SANDERSON FARMS INC	EQUITY	18,300.000	94.2400	1,633,426.97	1,724,592.00
	SANDY SPRING BANCORP INC	EQUITY	10,800.000	39.9900	359,071.10	431,892.00
	JOHN B SANFILIPPO & SON INC	EQUITY	4,800.000	70.3900	223,240.52	337,872.00
	SANMINA CORP	EQUITY	9,000.000	36.6500	297,747.07	329,850.00
	SCIENCE APPLICATIONS INTERNATI	EQUITY	25,600.000	84.8000	1,575,437.05	2,170,880.00
	SEABOARD CORP	EQUITY	150.000	3,951.9900	466,797.34	592,798.50
	SELECTIVE INSURANCE GROUP INC	EQUITY	19,526.000	43.0500	758,079.90	840,594.30
	SEMTECH CORP	EQUITY	37,800.000	31.5500	958,639.16	1,192,590.00
	SENECA FOODS CORP	EQUITY	5,300.000	40.0500	187,950.20	212,265.00
	SENSIENT TECHNOLOGIES CORP	EQUITY	22,900.000	78.5800	1,699,930.82	1,799,482.00

Western Conference of Teamsters Pension Plan
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Martingale Small Cap

(a)	Identity of issue, borrower, lessor or similar party (b)	Description of investment including maturity date, rate of interest, collateral, par or				
		Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	SHORE BANCSHARES INC	EQUITY	10,400.000	15.2500	156,640.02	158,600.00
	SHUTTERFLY INC	EQUITY	29,000.000	50.1800	1,491,904.71	1,455,220.00
	SIERRA BANCORP	EQUITY	15,200.000	26.5900	303,391.27	404,168.00
	SILICON LABORATORIES INC	EQUITY	4,500.000	65.0000	241,740.00	292,500.00
	SILVER BAY REALTY TRUST CORP	EQUITY	45,700.000	17.1400	784,202.79	783,298.00
	SOUTH STATE CORP	EQUITY	16,200.000	87.4000	1,175,142.54	1,415,880.00
	SOUTHERN FIRST BANCSHARES INC	EQUITY	2,500.000	36.0000	77,941.90	90,000.00
	SOUTHERN MISSOURI BANCORP INC	EQUITY	3,900.000	35.3800	95,944.85	137,982.00
	SOUTHERN NATIONAL BANCORP OF V	EQUITY	5,900.000	16.3400	79,369.50	96,406.00
	SOUTHWEST GAS HOLDINGS INC	EQUITY	26,600.000	76.6200	1,984,716.04	2,038,092.00
	SPARK ENERGY INC	EQUITY	9,600.000	30.3000	243,653.81	290,880.00
	SPARTANNASH CO	EQUITY	44,000.000	39.5400	1,361,169.31	1,739,760.00
	SPIRE INC	EQUITY	29,200.000	64.5500	1,972,077.02	1,884,860.00
	SPOK HOLDINGS INC	EQUITY	26,100.000	20.7500	459,062.17	541,575.00
	STANDEX INTERNATIONAL CORP	EQUITY	10,900.000	87.8500	969,645.81	957,565.00
	STATE AUTO FINANCIAL CORP	EQUITY	10,300.000	26.8100	236,868.48	276,143.00
	STATE NATIONAL COS INC	EQUITY	28,800.000	13.8600	307,329.55	399,168.00
	STEPAN CO	EQUITY	20,100.000	81.4800	1,347,291.84	1,637,748.00
	STEWART INFORMATION SERVICES C	EQUITY	14,088.000	46.0800	640,366.56	649,175.04
	STONEGATE BANK	EQUITY	18,300.000	41.7300	590,427.74	763,659.00
	SUMMIT HOTEL PROPERTIES INC	EQUITY	71,700.000	16.0300	959,413.98	1,149,351.00
	SURGICAL CARE AFFILIATES INC	EQUITY	3,900.000	46.2700	185,430.55	180,453.00
	SYKES ENTERPRISES INC	EQUITY	39,200.000	28.8600	1,197,832.99	1,131,312.00
	SYNNEX CORP	EQUITY	15,900.000	121.0200	1,625,070.08	1,924,218.00
	SYSTEMAX INC	EQUITY	8,800.000	8.7700	75,570.63	77,176.00
	TECH DATA CORP	EQUITY	2,600.000	84.6800	226,543.16	220,168.00
	TELEDYNE TECHNOLOGIES INC	EQUITY	6,700.000	123.0000	710,053.58	824,100.00
	TELETECH HOLDINGS INC	EQUITY	22,700.000	30.5000	670,120.48	692,350.00
	TERRITORIAL BANCORP INC	EQUITY	7,200.000	32.8400	204,863.07	236,448.00
	TETRA TECH INC	EQUITY	44,900.000	43.1500	1,513,558.42	1,937,435.00
	TESSERA HOLDING CORP	EQUITY	48,000.000	44.2000	1,547,442.58	2,121,600.00
	TEXAS ROADHOUSE INC	EQUITY	27,600.000	48.2400	1,191,242.61	1,331,424.00
	TOOTSIE ROLL INDUSTRIES INC	EQUITY	21,900.000	39.7500	812,076.72	870,525.00
	TOWNE BANK/PORTSMOUTH VA	EQUITY	44,462.000	33.2500	1,029,003.79	1,478,361.50
	TRICO BANCSHARES	EQUITY	17,000.000	34.1800	487,834.53	581,060.00
	TRUSTCO BANK CORP NY	EQUITY	108,097.000	8.7500	788,211.47	945,848.75
	UMH PROPERTIES INC	EQUITY	46,100.000	15.0500	568,579.69	693,805.00
	USANA HEALTH SCIENCES INC	EQUITY	11,800.000	61.2000	810,187.56	722,160.00
	US PHYSICAL THERAPY INC	EQUITY	10,000.000	70.2000	608,811.02	702,000.00
	UNIFIRST CORP/MA	EQUITY	2,100.000	143.6500	247,552.97	301,665.00
	UNITED COMMUNITY FINANCIAL COR	EQUITY	25,700.000	8.9400	173,008.25	229,758.00
	UNITED FIRE GROUP INC	EQUITY	25,800.000	49.1700	1,098,766.56	1,268,586.00
	UNITED NATURAL FOODS INC	EQUITY	7,000.000	47.7200	350,140.00	334,040.00
	UNITIL CORP	EQUITY	24,800.000	45.3400	1,040,385.64	1,124,432.00
	UNIVERSAL CORP/VA	EQUITY	22,200.000	63.7500	1,347,285.12	1,415,250.00
	UNIVERSAL HEALTH REALTY INCOME	EQUITY	9,921.000	65.5900	589,452.99	650,718.39
	URSTADT BIDDLE PROPERTIES INC	EQUITY	19,127.000	24.1100	439,232.62	461,151.97
	US ECOLOGY INC	EQUITY	22,000.000	49.1500	962,275.44	1,081,300.00
	UTAH MEDICAL PRODUCTS INC	EQUITY	2,600.000	72.7500	167,631.78	189,150.00
	VSE CORP	EQUITY	2,600.000	38.8400	83,274.10	100,984.00
	VASCULAR SOLUTIONS INC	EQUITY	18,000.000	56.1000	847,408.98	1,009,800.00
	VERINT SYSTEMS INC	EQUITY	13,300.000	35.2500	496,898.50	468,825.00
	VIAD CORP	EQUITY	23,500.000	44.1000	849,970.20	1,036,350.00
	VILLAGE SUPER MARKET INC	EQUITY	8,900.000	30.9000	277,270.61	275,010.00
	VITAMIN SHOPPE INC	EQUITY	38,200.000	23.7500	1,051,264.68	907,250.00
	VOCERA COMMUNICATIONS INC	EQUITY	36,200.000	18.4900	542,628.16	669,338.00
	WD-40 CO	EQUITY	4,000.000	116.9000	463,714.83	467,600.00
	WGL HOLDINGS INC	EQUITY	29,300.000	76.2800	1,972,192.07	2,235,004.00
	WASHINGTON FEDERAL INC	EQUITY	60,600.000	34.3500	1,537,457.48	2,081,610.00
	WASHINGTONFIRST BANKSHARES INC	EQUITY	5,695.000	28.9900	131,288.18	165,098.05
	WATERSTONE FINANCIAL INC	EQUITY	36,700.000	18.4000	607,745.41	675,280.00
	WEIS MARKETS INC	EQUITY	4,200.000	66.8400	215,617.91	280,728.00
	WEST CORP	EQUITY	10,600.000	24.7600	225,660.81	262,456.00
	WEYCO GROUP INC	EQUITY	5,700.000	31.3000	153,978.39	178,410.00

Martingale Small Cap

(a)	(b)	Description of investment including maturity date, rate of interest, collateral, par or		(d)	(e)
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	Price	Cost	Current Value
		(c)			
WINMARK CORP	EQUITY	1,200.000	126.1500	120,234.73	151,380.00
WOODWARD INC	EQUITY	29,800.000	69.0500	1,764,399.27	2,057,690.00
XO GROUP INC	EQUITY	34,100.000	19.4500	624,686.36	663,245.00
XENIA HOTELS & RESORTS INC	EQUITY	37,600.000	19.4200	672,528.56	730,192.00
ARGO GROUP INTERNATIONAL HOLDI	EQUITY	25,545.000	65.9000	1,408,667.54	1,683,415.50
BLUE CAPITAL REINSURANCE HOLDI	EQUITY	13,838.000	18.4500	247,554.35	255,311.10
CARDTRONICS PLC	EQUITY	35,300.000	54.5700	1,620,948.36	1,926,321.00
CONSOLIDATED WATER CO LTD	EQUITY	8,300.000	10.8500	92,534.23	90,055.00
ENSTAR GROUP LTD	EQUITY	7,500.000	197.7000	1,261,353.98	1,482,750.00
FRESH DEL MONTE PRODUCE INC	EQUITY	28,000.000	60.6300	1,669,906.02	1,697,640.00
HELEN OF TROY LTD	EQUITY	21,900.000	84.4500	2,031,652.09	1,849,455.00
JAMES RIVER GROUP HOLDINGS LTD	EQUITY	18,600.000	41.5500	653,364.45	772,830.00
MAIDEN HOLDINGS LTD	EQUITY	66,900.000	17.4500	969,682.68	1,167,405.00
ALPHA & OMEGA SEMICONDUCTOR LT	EQUITY	29,600.000	21.2700	466,995.30	629,592.00
ONEBEACON INSURANCE GROUP LTD	EQUITY	29,318.000	16.0500	407,597.36	470,553.90
TRAVELPORT WORLDWIDE LTD	EQUITY	105,600.000	14.1000	1,419,140.72	1,488,960.00
TRINSEO SA	EQUITY	800.000	59.3000	44,551.00	47,440.00
ORTHOFIX INTERNATIONAL NV	EQUITY	21,600.000	36.1800	947,459.22	781,488.00
SAPIENS INTERNATIONAL CORP NV	EQUITY	18,000.000	14.3400	244,377.19	258,120.00
BANK OF NT BUTTERFIELD & SON L	EQUITY	10,100.000	31.4400	331,017.40	317,544.00
			Martingale Small Cap Total	300,905,980.28	338,740,306.86

Appendix XIV

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Large Cap

(a)	Identity of issue, borrower, lessor or similar party (b)	Description of investment including maturity date, rate of interest, collateral, par or				Current Value (e)
		Asset type	Shares/Par (c)	Price	Cost (d)	
	EB TEMP INV FD	CCT	10,968,416.99	1.0000	10,968,416.9900	10,968,416.99
	AT&T INC	EQUITY	318,700.000	42.5300	11,858,308.11	13,554,311.00
	ADOBE SYSTEMS INC	EQUITY	23,600.000	102.9500	2,365,833.93	2,429,620.00
	ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	42,100.000	111.1300	3,321,817.46	4,678,573.00
	ALLEGHANY CORP	EQUITY	3,212.000	608.1200	1,330,742.51	1,953,281.44
	ALLSTATE CORP/THE	EQUITY	94,200.000	74.1200	6,526,930.33	6,982,104.00
	ALPHABET INC-CL C	EQUITY	5,219.000	771.8200	2,087,480.72	4,028,128.58
	ALPHABET INC-CL A	EQUITY	15,800.000	792.4500	8,965,332.64	12,520,710.00
	ALTRIA GROUP INC	EQUITY	205,100.000	67.6200	8,261,775.97	13,868,862.00
	AMAZON.COM INC	EQUITY	7,500.000	749.8700	2,735,252.62	5,624,025.00
	AMEREN CORP	EQUITY	99,100.000	52.4600	3,661,217.93	5,198,786.00
	AMERICAN CAMPUS COMMUNITIES IN	EQUITY	81,500.000	49.7700	4,278,587.69	4,056,255.00
	AMERICAN ELECTRIC POWER CO INC	EQUITY	104,500.000	62.9600	5,520,558.69	6,579,320.00
	AMERICAN FINANCIAL GROUP INC/O	EQUITY	72,700.000	88.1200	5,170,786.95	6,406,324.00
	AMERIPRISE FINANCIAL INC	EQUITY	2,100.000	110.9400	191,693.46	232,974.00
	ANNALY CAPITAL MANAGEMENT INC	EQUITY	562,300.000	9.9700	5,743,279.49	5,606,131.00
	ANSYS INC	EQUITY	42,900.000	92.4900	3,617,304.99	3,967,821.00
	APPLE INC	EQUITY	4,100.000	115.8200	447,345.67	474,862.00
	APPLE HOSPITALITY REIT INC	EQUITY	153,200.000	19.9800	2,859,584.56	3,060,936.00
	APPLIED MATERIALS INC	EQUITY	39,900.000	32.2700	1,175,986.48	1,287,573.00
	ARAMARK	EQUITY	163,900.000	35.7200	5,239,027.01	5,854,508.00
	ARCHER-DANIELS-MIDLAND CO	EQUITY	9,700.000	45.6500	425,030.21	442,805.00
	ARROW ELECTRONICS INC	EQUITY	13,900.000	71.3000	882,912.90	991,070.00
	ATMOS ENERGY CORP	EQUITY	48,200.000	74.1500	2,426,900.72	3,574,030.00
	BANK OF HAWAII CORP	EQUITY	59,000.000	88.6900	3,096,969.25	5,232,710.00
	CR BARD INC	EQUITY	30,000.000	224.6600	3,592,529.94	6,739,800.00
	BAXTER INTERNATIONAL INC	EQUITY	91,800.000	44.3400	3,419,418.39	4,070,412.00
	BECTON DICKINSON AND CO	EQUITY	43,600.000	165.5500	4,813,190.01	7,217,980.00
	BERKSHIRE HATHAWAY INC	EQUITY	7,400.000	162.9800	1,084,925.84	1,206,052.00
	BLACK KNIGHT FINANCIAL SERVICE	EQUITY	16,700.000	37.8000	656,640.21	631,260.00
	BOEING CO/THE	EQUITY	56,100.000	155.6800	7,952,834.13	8,733,648.00
	BRINKER INTERNATIONAL INC	EQUITY	89,400.000	49.5300	4,234,480.70	4,427,980.00
	BROADRIDGE FINANCIAL SOLUTIONS	EQUITY	35,200.000	66.3000	992,575.61	2,333,760.00
	BROWN & BROWN INC	EQUITY	99,400.000	44.8600	3,368,216.12	4,459,084.00
	CDK GLOBAL INC	EQUITY	105,300.000	59.6900	5,915,649.73	6,285,357.00
	CH ROBINSON WORLDWIDE INC	EQUITY	60,400.000	73.2600	4,440,450.60	4,424,904.00
	CMS ENERGY CORP	EQUITY	40,100.000	41.6200	1,098,938.56	1,668,962.00
	CVS HEALTH CORP	EQUITY	105,200.000	78.9100	8,509,843.15	8,301,332.00
	CA INC	EQUITY	188,700.000	31.7700	5,236,003.52	5,994,999.00
	CABLE ONE INC	EQUITY	7,400.000	621.7300	3,842,343.96	4,600,802.00
	CABOT CORP	EQUITY	52,700.000	50.5400	2,656,576.36	2,663,458.00
	CAMPBELL SOUP CO	EQUITY	107,400.000	60.4700	5,574,409.90	6,494,478.00
	CARDINAL HEALTH INC	EQUITY	96,900.000	71.9700	5,070,971.76	6,973,893.00
	CARLISLE COS INC	EQUITY	52,900.000	110.2900	5,360,628.99	5,834,341.00
	CARNIVAL CORP	EQUITY	16,400.000	52.0600	729,560.13	853,784.00
	CENTERPOINT ENERGY INC	EQUITY	258,100.000	24.6400	5,912,428.56	6,359,584.00
	CHIMERA INVESTMENT CORP	EQUITY	203,000.000	17.0200	3,005,130.52	3,455,060.00
	CHURCH & DWIGHT CO INC	EQUITY	55,400.000	44.1900	2,789,593.96	2,448,126.00
	CINEMARK HOLDINGS INC	EQUITY	82,700.000	38.3600	2,883,805.33	3,172,372.00
	CLEAN HARBORS INC	EQUITY	39,200.000	55.6500	1,899,307.70	2,181,480.00
	CLOROX CO/THE	EQUITY	52,400.000	120.0200	6,159,276.70	6,289,048.00
	COLGATE-PALMOLIVE CO	EQUITY	65,600.000	65.4400	4,267,549.91	4,292,864.00
	COLUMBIA PROPERTY TRUST INC	EQUITY	63,900.000	21.6000	1,467,016.20	1,380,240.00
	COMCAST CORP	EQUITY	102,100.000	69.0500	6,618,784.36	7,050,005.00
	COMMERCE BANCSHARES INC/MO	EQUITY	97,454.000	57.8100	4,141,284.82	5,633,815.74
	CONAGRA BRANDS INC	EQUITY	39,700.000	39.5500	1,115,326.25	1,570,135.00
	CONSOLIDATED EDISON INC	EQUITY	73,800.000	73.6800	4,278,575.21	5,437,584.00
	CONSTELLATION BRANDS INC	EQUITY	9,600.000	153.3100	1,608,855.08	1,471,776.00
	COOPER COS INC/THE	EQUITY	28,700.000	174.9300	5,222,353.01	5,020,491.00
	COPART INC	EQUITY	99,300.000	55.4100	5,071,912.00	5,502,213.00
	CORPORATE OFFICE PROPERTIES TR	EQUITY	96,200.000	31.2200	2,837,803.65	3,003,364.00
	COSTCO WHOLESALE CORP	EQUITY	41,400.000	160.1100	4,445,526.10	6,628,554.00
	DTE ENERGY CO	EQUITY	67,200.000	98.5100	5,387,256.73	6,619,872.00
	DANAHER CORP	EQUITY	97,700.000	77.8400	6,208,457.20	7,604,968.00

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Large Cap

(a)	Identity of issue, borrower, lessor or similar party (b)	Description of investment including maturity date, rate of interest, collateral, par or				
		Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	DARDEN RESTAURANTS INC	EQUITY	94,100.000	72.7200	5,087,213.08	6,842,952.00
	DIGITAL REALTY TRUST INC	EQUITY	50,900.000	98.2600	3,448,071.17	5,001,434.00
	DISCOVER FINANCIAL SERVICES	EQUITY	5,200.000	72.0900	289,855.28	374,868.00
	DR PEPPER SNAPPLE GROUP INC	EQUITY	70,200.000	90.6700	3,628,778.14	6,365,034.00
	EPR PROPERTIES	EQUITY	31,800.000	71.7700	2,473,080.32	2,282,286.00
	EBAY INC	EQUITY	107,800.000	29.6900	2,698,647.02	3,200,582.00
	ECOLAB INC	EQUITY	19,300.000	117.2200	2,352,587.66	2,262,346.00
	EDISON INTERNATIONAL	EQUITY	90,000.000	71.9900	5,053,574.87	6,479,100.00
	ENTERGY CORP	EQUITY	62,800.000	73.4700	4,382,605.65	4,613,916.00
	EQUITY LIFESTYLE PROPERTIES IN	EQUITY	63,200.000	72.1000	3,109,560.58	4,556,720.00
	ERIE INDEMNITY CO	EQUITY	9,000.000	112.4500	789,146.67	1,012,050.00
	EXELON CORP	EQUITY	61,200.000	35.4900	2,129,448.96	2,171,988.00
	EXPEDITORS INTERNATIONAL OF WA	EQUITY	19,500.000	52.9600	1,028,116.70	1,032,720.00
	EXPRESS SCRIPTS HOLDING CO	EQUITY	17,300.000	68.7900	1,316,091.30	1,190,067.00
	EXXON MOBIL CORP	EQUITY	31,900.000	90.2600	2,920,098.16	2,879,294.00
	FACEBOOK INC	EQUITY	20,100.000	115.0500	2,328,909.42	2,312,505.00
	FEDEX CORP	EQUITY	36,700.000	186.2000	6,732,860.73	6,833,540.00
	F5 NETWORKS INC	EQUITY	15,900.000	144.7200	2,272,582.14	2,301,048.00
	FISERV INC	EQUITY	47,200.000	106.2800	2,060,835.47	5,016,416.00
	FIRSTENERGY CORP	EQUITY	185,900.000	30.9700	6,396,805.27	5,757,323.00
	ARTHUR J GALLAGHER & CO	EQUITY	124,700.000	51.9600	5,485,339.74	6,479,412.00
	GENERAL DYNAMICS CORP	EQUITY	52,200.000	172.6600	6,112,077.12	9,012,852.00
	GENERAL MILLS INC	EQUITY	111,900.000	61.7700	5,766,978.44	6,912,063.00
	HANOVER INSURANCE GROUP INC/TH	EQUITY	50,000.000	91.0100	3,138,127.74	4,550,500.00
	HARRIS CORP	EQUITY	17,200.000	102.4700	1,576,576.08	1,762,484.00
	HAWAIIAN ELECTRIC INDUSTRIES I	EQUITY	36,600.000	33.0700	1,082,675.50	1,210,362.00
	HEALTHCARE TRUST OF AMERICA IN	EQUITY	57,100.000	29.1100	1,575,854.21	1,662,181.00
	JACK HENRY & ASSOCIATES INC	EQUITY	49,600.000	88.7800	2,269,904.90	4,403,488.00
	HERSHEY CO/THE	EQUITY	32,800.000	103.4300	2,970,731.91	3,392,504.00
	HIGHWOODS PROPERTIES INC	EQUITY	12,100.000	51.0100	599,874.44	617,221.00
	HILL-ROM HOLDINGS INC	EQUITY	78,000.000	56.1400	4,391,034.24	4,378,920.00
	HOLOGIC INC	EQUITY	26,800.000	40.1200	1,017,593.40	1,075,216.00
	HOME DEPOT INC/THE	EQUITY	77,500.000	134.0800	6,099,188.21	10,391,200.00
	HONEYWELL INTERNATIONAL INC	EQUITY	84,300.000	115.8500	9,484,894.46	9,766,155.00
	HORMEL FOODS CORP	EQUITY	30,000.000	34.8100	632,313.03	1,044,300.00
	HOSPITALITY PROPERTIES TRUST	EQUITY	128,400.000	31.7400	3,507,615.66	4,075,416.00
	HUNTINGTON INGALLS INDUSTRIES	EQUITY	36,400.000	184.1900	5,166,093.79	6,704,516.00
	INGREDION INC	EQUITY	47,900.000	124.9600	4,126,193.19	5,985,584.00
	INTEL CORP	EQUITY	301,800.000	36.2700	10,078,811.67	10,946,286.00
	INTERCONTINENTAL EXCHANGE INC	EQUITY	1,100.000	56.4200	60,585.25	62,062.00
	INTERNATIONAL BUSINESS MACHINE	EQUITY	85,100.000	165.9900	15,073,252.19	14,125,749.00
	INTUIT INC	EQUITY	65,900.000	114.6100	4,724,476.48	7,552,799.00
	INTUITIVE SURGICAL INC	EQUITY	400.000	634.1700	263,073.10	253,668.00
	JOHNSON & JOHNSON	EQUITY	121,200.000	115.2100	11,069,666.39	13,963,452.00
	KLA-TENCOR CORP	EQUITY	36,800.000	78.6800	2,947,275.20	2,895,424.00
	KELLOGG CO	EQUITY	65,300.000	73.7100	4,412,905.04	4,813,263.00
	LAMB WESTON HOLDINGS INC	EQUITY	11,233.000	37.8500	275,037.26	425,169.05
	LANDSTAR SYSTEM INC	EQUITY	38,900.000	85.3000	3,328,626.30	3,318,170.00
	LIBERTY PROPERTY TRUST	EQUITY	43,000.000	39.5000	1,663,506.60	1,698,500.00
	ELI LILLY & CO	EQUITY	96,800.000	73.5500	6,060,402.47	7,119,640.00
	LOCKHEED MARTIN CORP	EQUITY	33,300.000	249.9400	4,641,712.41	8,323,002.00
	LOWE'S COS INC	EQUITY	87,200.000	71.1200	4,869,524.67	6,201,664.00
	M&T BANK CORP	EQUITY	39,100.000	156.4300	4,844,613.65	6,116,413.00
	MFA FINANCIAL INC	EQUITY	339,500.000	7.6300	2,577,948.61	2,590,385.00
	MACQUARIE INFRASTRUCTURE CORP	EQUITY	61,900.000	81.7000	5,080,135.20	5,057,230.00
	MARSH & MCLENNAN COS INC	EQUITY	107,400.000	67.5900	4,495,363.50	7,259,166.00
	MASTERCARD INC	EQUITY	79,000.000	103.2500	8,111,750.66	8,156,750.00
	MCCORMICK & CO INC/MD	EQUITY	23,700.000	93.3300	2,222,639.48	2,211,921.00
	MCDONALD'S CORP	EQUITY	82,300.000	121.7200	8,594,270.07	10,017,556.00
	MERCK & CO INC	EQUITY	175,300.000	58.8700	8,691,976.61	10,319,911.00
	MERCURY GENERAL CORP	EQUITY	5,655.000	60.2100	301,524.60	340,487.55
	MICROSOFT CORP	EQUITY	218,800.000	62.1400	9,672,552.70	13,596,232.00
	MID-AMERICA APARTMENT COMMUNIT	EQUITY	75,247.000	97.9200	6,075,784.30	7,368,186.24
	MORNINGSTAR INC	EQUITY	23,700.000	73.5600	1,959,973.25	1,743,372.00

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Large Cap

(a)	Identity of issue, borrower, lessor or similar party (b)	Description of investment including maturity date, rate of interest, collateral, par or				
		Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	MOTOROLA SOLUTIONS INC	EQUITY	88,000.000	82.8900	6,395,010.82	7,294,320.00
	MURPHY USA INC	EQUITY	39,500.000	61.4700	2,853,721.13	2,428,065.00
	NVR INC	EQUITY	100.000	1,669.0000	162,203.64	166,900.00
	NATIONAL INSTRUMENTS CORP	EQUITY	83,900.000	30.8200	2,602,330.99	2,585,798.00
	NEW YORK COMMUNITY BANCORP INC	EQUITY	76,100.000	15.9100	1,236,957.67	1,210,751.00
	NEWMONT MINING CORP	EQUITY	17,100.000	34.0700	573,356.04	582,597.00
	NEXTERA ENERGY INC	EQUITY	40,100.000	119.4600	3,979,007.59	4,790,346.00
	NORTHERN TRUST CORP	EQUITY	41,500.000	89.0500	3,376,553.98	3,695,575.00
	NORTHROP GRUMMAN CORP	EQUITY	28,600.000	232.5800	3,542,238.57	6,651,788.00
	O'REILLY AUTOMOTIVE INC	EQUITY	22,400.000	278.4100	2,272,395.72	6,236,384.00
	OLD REPUBLIC INTERNATIONAL COR	EQUITY	101,600.000	19.0000	1,891,129.75	1,930,400.00
	OMNICOM GROUP INC	EQUITY	66,400.000	85.1100	5,271,990.82	5,651,304.00
	ORACLE CORP	EQUITY	218,900.000	38.4500	8,129,489.87	8,416,705.00
	PG&E CORP	EQUITY	101,100.000	60.7700	5,439,463.54	6,143,847.00
	PACWEST BANCORP	EQUITY	65,700.000	54.4400	3,019,348.74	3,576,708.00
	PANERA BREAD CO	EQUITY	24,600.000	205.0900	4,762,789.58	5,045,214.00
	PEPSICO INC	EQUITY	102,000.000	104.6300	8,941,884.17	10,672,260.00
	PFIZER INC	EQUITY	321,600.000	32.4800	10,393,419.17	10,445,568.00
	PHILIP MORRIS INTERNATIONAL IN	EQUITY	137,500.000	91.4900	11,888,832.60	12,579,875.00
	PIEDMONT OFFICE REALTY TRUST I	EQUITY	129,000.000	20.9100	2,448,044.69	2,697,390.00
	PILGRIM'S PRIDE CORP	EQUITY	31,100.000	18.9900	763,359.02	590,589.00
	PINNACLE WEST CAPITAL CORP	EQUITY	16,900.000	78.0300	978,646.44	1,318,707.00
	PINNACLE FOODS INC	EQUITY	64,700.000	53.4500	2,385,499.58	3,458,215.00
	POOL CORP	EQUITY	44,200.000	104.3400	4,415,395.07	4,611,828.00
	PRICELINE GROUP INC/THE	EQUITY	600.000	1,466.0600	716,237.72	879,636.00
	PROCTER & GAMBLE CO/THE	EQUITY	67,400.000	84.0800	5,541,286.00	5,666,992.00
	PROGRESSIVE CORP/THE	EQUITY	94,400.000	35.5000	2,864,021.50	3,351,200.00
	PUBLIC SERVICE ENTERPRISE GROU	EQUITY	109,200.000	43.8800	3,832,503.33	4,791,696.00
	RPM INTERNATIONAL INC	EQUITY	26,600.000	53.8300	1,335,528.27	1,431,878.00
	RAYTHEON CO	EQUITY	54,100.000	142.0000	7,580,731.05	7,682,200.00
	REGAL ENTERTAINMENT GROUP	EQUITY	54,500.000	20.6000	1,114,644.90	1,122,700.00
	REPUBLIC SERVICES INC	EQUITY	119,500.000	57.0500	4,328,238.03	6,817,475.00
	RETAIL PROPERTIES OF AMERICA I	EQUITY	120,800.000	15.3300	1,910,195.40	1,851,864.00
	SENIOR HOUSING PROPERTIES TRUS	EQUITY	206,600.000	18.9300	4,399,439.63	3,910,938.00
	JM SMUCKER CO/THE	EQUITY	47,300.000	128.0600	6,180,759.88	6,057,238.00
	SPIRIT REALTY CAPITAL INC	EQUITY	134,200.000	10.8600	1,682,733.80	1,457,412.00
	STARBUCKS CORP	EQUITY	151,000.000	55.5200	7,182,682.32	8,383,520.00
	STARWOOD PROPERTY TRUST INC	EQUITY	14,300.000	21.9500	315,862.10	313,885.00
	STATE STREET CORP	EQUITY	18,700.000	77.7200	1,476,029.16	1,453,364.00
	STRYKER CORP	EQUITY	54,900.000	119.8100	3,711,915.21	6,577,569.00
	SUN COMMUNITIES INC	EQUITY	6,700.000	76.6100	479,850.09	513,287.00
	SUNTRUST BANKS INC	EQUITY	6,600.000	54.8500	253,030.80	362,010.00
	SYNOPSYS INC	EQUITY	114,500.000	58.8600	4,383,991.82	6,739,470.00
	SYNOVUS FINANCIAL CORP	EQUITY	4,200.000	41.0800	162,067.50	172,536.00
	SYSCO CORP	EQUITY	139,600.000	55.3700	5,499,972.00	7,729,652.00
	TFS FINANCIAL CORP	EQUITY	55,200.000	19.0400	700,703.52	1,051,008.00
	TANGER FACTORY OUTLET CENTERS	EQUITY	21,300.000	35.7800	819,522.71	762,114.00
	TELEFLEX INC	EQUITY	24,600.000	161.1500	3,440,581.11	3,964,290.00
	TELEPHONE & DATA SYSTEMS INC	EQUITY	23,700.000	28.8700	678,499.44	684,219.00
	TEXAS INSTRUMENTS INC	EQUITY	103,100.000	72.9700	5,084,679.18	7,523,207.00
	THERMO FISHER SCIENTIFIC INC	EQUITY	16,300.000	141.1000	2,304,099.08	2,299,930.00
	THOMSON REUTERS CORP	EQUITY	148,900.000	43.7800	5,783,757.95	6,518,842.00
	3M CO	EQUITY	42,700.000	178.5700	6,587,939.10	7,624,939.00
	TRAVELERS COS INC/THE	EQUITY	41,600.000	122.4200	3,542,422.46	5,092,672.00
	TUPPERWARE BRANDS CORP	EQUITY	26,900.000	52.6200	1,653,131.84	1,415,478.00
	TYSON FOODS INC	EQUITY	93,500.000	61.6800	5,733,757.97	5,767,080.00
	UGI CORP	EQUITY	97,650.000	46.0800	3,054,271.21	4,499,712.00
	US BANCORP	EQUITY	146,100.000	51.3700	7,009,458.28	7,505,157.00
	UNITED PARCEL SERVICE INC	EQUITY	76,600.000	114.6400	7,002,494.08	8,781,424.00
	UNITEDHEALTH GROUP INC	EQUITY	69,700.000	160.0400	6,170,342.93	11,154,788.00
	VWR CORP	EQUITY	44,700.000	25.0300	1,268,962.08	1,118,841.00
	VARIAN MEDICAL SYSTEMS INC	EQUITY	55,700.000	89.7800	4,235,498.98	5,000,746.00
	VECTREN CORP	EQUITY	107,900.000	52.1500	4,532,839.77	5,626,985.00
	VENTAS INC	EQUITY	74,100.000	62.5200	4,853,900.66	4,632,732.00

Martingale Large Cap

(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	Description of investment including maturity date, rate of interest, collateral, par or				<u>Current Value</u> (e)
		<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	
	VERISIGN INC	EQUITY	10,700.000	76.0700	673,880.70	813,949.00
	VERIZON COMMUNICATIONS INC	EQUITY	258,400.000	53.3800	12,556,490.01	13,793,392.00
	WP CAREY INC	EQUITY	80,100.000	59.0900	5,427,048.21	4,733,109.00
	WAL-MART STORES INC	EQUITY	146,200.000	69.1200	10,774,255.52	10,105,344.00
	WASTE MANAGEMENT INC	EQUITY	100,600.000	70.9100	4,217,327.46	7,133,546.00
	WELLTOWER INC	EQUITY	10,100.000	66.9300	777,942.40	675,993.00
	YUM! BRANDS INC	EQUITY	62,600.000	63.3300	3,285,153.37	3,964,458.00
	YUM CHINA HOLDINGS INC	EQUITY	62,600.000	26.1200	1,338,082.91	1,635,112.00
	ZIMMER BIOMET HOLDINGS INC	EQUITY	50,400.000	103.2000	6,593,247.43	5,201,280.00
	AMDOCS LTD	EQUITY	106,800.000	58.2500	4,278,119.68	6,221,100.00
	AON PLC	EQUITY	66,200.000	111.5300	4,607,036.25	7,383,286.00
	ARCH CAPITAL GROUP LTD	EQUITY	81,700.000	86.2900	4,636,651.77	7,049,893.00
	ASPEN INSURANCE HOLDINGS LTD	EQUITY	77,800.000	55.0000	3,159,475.38	4,279,000.00
	AXIS CAPITAL HOLDINGS LTD	EQUITY	58,600.000	65.2700	2,550,256.25	3,824,822.00
	ACCENTURE PLC	EQUITY	51,900.000	117.1300	4,601,201.69	6,079,047.00
	BUNGE LTD	EQUITY	38,500.000	72.2400	2,548,554.76	2,781,240.00
	ENDURANCE SPECIALTY HOLDINGS L	EQUITY	9,900.000	92.4000	602,024.75	914,760.00
	EVEREST RE GROUP LTD	EQUITY	31,600.000	216.4000	4,519,138.84	6,838,240.00
	GENPACT LTD	EQUITY	110,100.000	24.3400	2,789,046.24	2,679,834.00
	RENAISSANCERE HOLDINGS LTD	EQUITY	38,595.000	136.2200	3,719,018.45	5,257,410.90
	VALIDUS HOLDINGS LTD	EQUITY	85,800.000	55.0100	4,025,319.04	4,719,858.00
	WHITE MOUNTAINS INSURANCE GROU	EQUITY	4,900.000	836.0500	3,349,117.63	4,096,645.00
	ALLIED WORLD ASSURANCE CO HOLD	EQUITY	88,800.000	53.7100	2,952,780.59	4,769,448.00
					Martingale Large Cap Total	845,741,651.87 1,017,021,584.49

Appendix XV

Western Conference of Teamsters Pension Plan
 Form - 5500 Schedule H - Line 4i
 Schedule of Assets Held at End of Year
 December 31, 2016
 EIN 91-6145047
 Plan Number 001

Mellon Transition Account

		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	(c)	(d)	(e)	(f)	
<u>Identity of issue, borrower, lessor or similar party</u>	<u>Security description</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>	
	EB TEMP INV FD	CCT	27,547.310	1.0000	27,547.31	27,547.31
	ENGIE	EQUITY	1,932.000	0.0011	29.97	2.04
Mellon Transition Account total				27,577.28	27,549.35	

Appendix XVI

Appendix XVII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Wellington</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	(b) <u>Identity of issue, borrower, lessor or similar party</u>	<u>Asset type</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>
			(c)		(d)	(e)
	EB TEMP INV FD	CCT	3,100,021.080	1.0000	3,100,021.08	3,100,021.08
	AGCO CORP	EQUITY	18,086.000	57.8600	1,018,852.53	1,046,455.96
	ABIOMED INC	EQUITY	11,243.000	112.6800	1,203,868.49	1,266,861.24
	ACADIA HEALTHCARE CO INC	EQUITY	36,585.000	33.1000	1,781,255.90	1,210,963.50
	ADURO BIOTECH INC	EQUITY	36,420.000	11.4000	453,104.06	415,188.00
	ADVANCED EMISSIONS SOLUTIONS I	EQUITY	27,105.000	9.2400	188,736.82	250,450.20
	AERIE PHARMACEUTICALS INC	EQUITY	21,250.000	37.8500	386,679.50	804,312.50
	ADVANSIX INC	EQUITY	2,500.000	22.1400	35,587.50	55,350.00
	ADVANCED DRAINAGE SYSTEMS INC	EQUITY	101,407.000	20.6000	2,491,852.89	2,088,984.20
	ADVANCED DISPOSAL SERVICES INC	EQUITY	31,105.000	22.2200	621,679.73	691,153.10
	ALDER BIOPHARMACEUTICALS INC	EQUITY	3,020.000	20.8000	92,985.80	62,816.00
	ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	14,963.000	111.1300	1,617,698.89	1,662,838.19
	ALLEGHANY CORP	EQUITY	5,655.000	608.1200	3,013,178.34	3,438,918.60
	ALNYLAM PHARMACEUTICALS INC	EQUITY	6,493.000	37.4400	462,264.19	243,097.92
	AMERIS BANCORP	EQUITY	20,906.000	43.6000	695,516.49	911,501.60
	APARTMENT INVESTMENT & MANAGEM	EQUITY	37,602.000	45.4500	1,650,689.21	1,709,010.90
	ARAMARK	EQUITY	42,133.000	35.7200	1,519,006.06	1,504,990.76
	ARCH COAL INC	EQUITY	10,677.000	72.178.64	772,178.64	833,339.85
	ARIAD PHARMACEUTICALS INC	EQUITY	42,490.000	12.4400	418,416.17	528,575.60
	ARISTA NETWORKS INC	EQUITY	7,553.000	96.7700	589,739.38	730,903.81
	ARROW ELECTRONICS INC	EQUITY	16,389.000	71.3000	1,054,901.21	1,168,535.70
	ASPEN TECHNOLOGY INC	EQUITY	8,940.000	54.6800	486,261.91	488,839.20
	ASSURANT INC	EQUITY	19,999.000	92.8600	1,700,291.38	1,857,107.14
	ATHENAHEALTH INC	EQUITY	20,789.000	105.1700	2,507,009.95	2,186,379.13
	ATMOS ENERGY CORP	EQUITY	22,579.000	74.1500	1,758,380.59	1,674,232.85
	ATRICURE INC	EQUITY	94,614.000	19.5700	1,380,112.00	1,851,595.98
	AVON PRODUCTS INC	EQUITY	252,193.000	5.0400	1,339,398.40	1,271,052.72
	BANCORPSOUTH INC	EQUITY	81,549.000	31.0500	2,343,873.99	2,532,096.45
	BENEFITFOCUS INC	EQUITY	20,838.000	29.7000	840,938.53	618,888.60
	BIO-TECHNE CORP	EQUITY	8,555.000	102.8300	964,890.64	879,710.65
	BLACK HILLS CORP	EQUITY	40,282.000	61.3400	2,399,183.94	2,470,897.88
	BLACKBAUD INC	EQUITY	6,237.000	64.0000	419,866.47	399,168.00
	BLACKHAWK NETWORK HOLDINGS INC	EQUITY	10,995.000	37.6750	421,489.69	414,236.63
	BLUCORA INC	EQUITY	54,060.000	14.7500	672,286.66	797,385.00
	BLUEBIRD BIO INC	EQUITY	5,380.000	61.7000	302,894.00	331,946.00
	BOISE CASCADE CO	EQUITY	59,210.000	22.5000	1,557,617.16	1,332,225.00
	BROADSOFT INC	EQUITY	3,670.000	41.2500	162,334.73	151,387.50
	BROOKDALE SENIOR LIVING INC	EQUITY	61,185.000	12.4200	814,220.79	759,917.70
	BURLINGTON STORES INC	EQUITY	5,414.000	84.7500	413,304.76	458,836.50
	CABOT CORP	EQUITY	39,880.000	50.5400	1,955,682.28	2,015,535.20
	CACI INTERNATIONAL INC	EQUITY	11,692.000	124.3000	1,132,879.95	1,453,315.60
	CADENCE DESIGN SYSTEMS INC	EQUITY	64,783.000	25.2200	1,626,641.17	1,633,827.26
	CALLON PETROLEUM CO	EQUITY	139,467.000	15.3700	2,051,843.36	2,143,607.79
	CARDIOVASCULAR SYSTEMS INC	EQUITY	30,880.000	24.2100	663,733.87	747,604.80
	CAROLINA FINANCIAL CORP	EQUITY	7,763.000	30.7900	163,129.92	239,022.77
	CARPENTER TECHNOLOGY CORP	EQUITY	15,920.000	36.1700	588,106.46	575,826.40
	CARTER'S INC	EQUITY	15,496.000	86.3900	1,467,650.72	1,338,699.44
	CAVIUM INC	EQUITY	48,195.000	62.4400	2,655,692.26	3,009,295.80
	CELANESE CORP	EQUITY	26,119.000	78.7400	1,665,693.90	2,056,610.06
	CHEESECAKE FACTORY INC/THE	EQUITY	11,194.000	59.8800	573,118.81	670,296.72
	CHICO'S FAS INC	EQUITY	44,650.000	14.3900	541,342.39	642,513.50
	CIENA CORP	EQUITY	28,634.000	24.4100	586,766.93	698,955.94
	CLEAN HARBORS INC	EQUITY	70,273.000	55.6500	3,525,866.91	3,910,692.45
	COBALT INTERNATIONAL ENERGY IN	EQUITY	174,068.000	1.2200	181,900.31	212,362.96
	COBIZ FINANCIAL INC	EQUITY	84,251.000	16.8900	1,058,212.76	1,422,999.39
	COGNEX CORP	EQUITY	2,873.000	63.6200	148,660.80	182,780.26
	COHERENT INC	EQUITY	3,870.000	137.3850	414,336.36	531,679.95
	COLFAX CORP	EQUITY	23,480.000	35.9300	684,922.73	843,636.40
	COLUMBIA SPORTSWEAR CO	EQUITY	15,076.000	58.3000	847,837.69	878,930.80
	COMMERCIAL METALS CO	EQUITY	66,628.000	21.7800	1,174,505.84	1,451,157.84
	CONYERS PARK ACQUISITION CORP	EQUITY	37,587.000	10.8500	395,205.26	407,818.95
	CORESITE REALTY CORP	EQUITY	21,897.000	79.3700	1,704,201.55	1,737,964.89
	CORPORATE OFFICE PROPERTIES TR	EQUITY	70,411.000	31.2200	2,062,081.17	2,198,231.42

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Wellington</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	(b)	Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	COTY INC	EQUITY	112,135.000	18.3100	2,578,042.32	2,053,191.85
	CROWN HOLDINGS INC	EQUITY	38,842.000	52.5700	2,074,322.17	2,041,923.94
	CURTISS-WRIGHT CORP	EQUITY	10,317.000	98.3600	922,077.60	1,014,780.12
	CYPRESS SEMICONDUCTOR CORP	EQUITY	24,421.000	11.4400	271,739.80	279,376.24
	CYTOKINETICS INC	EQUITY	29,350.000	12.1500	353,304.08	356,602.50
	DSW INC	EQUITY	27,612.000	22.6500	652,957.13	625,411.80
	DEXCOM INC	EQUITY	13,280.000	59.7000	1,226,351.56	792,816.00
	DIAMONDBACK ENERGY INC	EQUITY	21,822.000	101.0600	2,017,653.07	2,205,331.32
	DOUGLAS EMMETT INC	EQUITY	71,428.000	36.5600	2,703,503.01	2,611,407.68
	8POINT3 ENERGY PARTNERS LP	EQUITY	3,760.000	12.9800	59,495.61	48,804.80
	EMPIRE STATE REALTY TRUST INC	EQUITY	78,479.000	20.1900	1,668,152.37	1,584,491.01
	ENERGEN CORP	EQUITY	6,256.000	57.6700	302,126.59	360,783.52
	ENDOLOGIX INC	EQUITY	119,246.000	5.7200	1,477,487.28	682,087.12
	ENVESTNET INC	EQUITY	18,155.000	35.2500	669,418.43	639,963.75
	EPAM SYSTEMS INC	EQUITY	5,328.000	64.3100	358,960.38	342,643.68
	ENVISION HEALTHCARE CORP	EQUITY	19,064.000	63.2900	1,313,398.25	1,206,560.56
	EQUITY LIFESTYLE PROPERTIES IN	EQUITY	32,164.000	72.1000	2,609,596.18	2,319,024.40
	EQUITY ONE INC	EQUITY	54,136.000	30.6900	1,752,467.51	1,661,433.84
	ESTERLINE TECHNOLOGIES CORP	EQUITY	11,179.000	89.2000	783,327.25	997,166.80
	EVERCORE PARTNERS INC	EQUITY	10,849.000	68.7000	555,271.71	745,326.30
	EXLSERVICE HOLDINGS INC	EQUITY	31,165.000	50.4400	1,563,360.60	1,571,962.60
	EXTRACTION OIL & GAS INC	EQUITY	5,480.000	20.0400	117,437.49	109,819.20
	FINISAR CORP	EQUITY	9,730.000	30.2700	334,824.68	294,527.10
	FIRST BUSEY CORP	EQUITY	63,982.000	30.7800	1,451,932.58	1,969,365.96
	FIRST FOUNDATION INC	EQUITY	17,264.000	28.5000	426,286.68	492,024.00
	FIRST SOLAR INC	EQUITY	14,270.000	32.0900	608,830.98	457,924.30
	FIVE BELOW INC	EQUITY	45,321.000	39.9600	2,255,130.53	1,811,027.16
	FIVE PRIME THERAPEUTICS INC	EQUITY	7,690.000	50.1100	382,583.17	385,345.90
	FOOT LOCKER INC	EQUITY	10,192.000	70.8900	692,352.93	722,510.88
	FORMFACTOR INC	EQUITY	118,298.000	11.2000	1,224,196.71	1,324,937.60
	FORTUNE BRANDS HOME & SECURITY	EQUITY	8,266.000	53.4600	483,394.51	441,900.36
	GENERAC HOLDINGS INC	EQUITY	6,193.000	40.7400	225,587.44	252,302.82
	GENESEE & WYOMING INC	EQUITY	13,200.000	69.4100	850,638.46	916,212.00
	GLOBAL BLOOD THERAPEUTICS INC	EQUITY	9,500.000	14.4500	170,044.42	137,275.00
	GLOBUS MEDICAL INC	EQUITY	67,090.000	24.8100	1,568,091.92	1,664,502.90
	GLYCOMIMETICS INC	EQUITY	30,644.000	6.1000	244,755.22	186,928.40
	GODADDY INC	EQUITY	9,090.000	34.9500	302,881.75	317,695.50
	GOODYEAR TIRE & RUBBER CO/THE	EQUITY	21,872.000	30.8700	706,932.01	675,188.64
	GRAPHIC PACKAGING HOLDING CO	EQUITY	204,954.000	12.4800	2,814,853.34	2,557,825.92
	GRUBHUB INC	EQUITY	10,298.000	37.6200	375,843.20	387,410.76
	GUIDEWIRE SOFTWARE INC	EQUITY	10,656.000	49.3300	656,040.11	525,660.48
	HD SUPPLY HOLDINGS INC	EQUITY	50,430.000	42.5100	1,799,769.36	2,143,779.30
	HANNON ARMSTRONG SUSTAINABLE I	EQUITY	24,310.000	18.9900	566,142.85	461,646.90
	HEADWATERS INC	EQUITY	72,184.000	23.5200	1,363,254.99	1,697,767.68
	HEICO CORP	EQUITY	18,974.000	67.9000	1,108,777.87	1,288,334.60
	HELIX ENERGY SOLUTIONS GROUP I	EQUITY	267,695.000	8.8200	2,367,184.81	2,361,069.90
	HERITAGE OAKS BANCORP	EQUITY	86,950.000	12.3300	715,468.35	1,072,093.50
	HILLTOP HOLDINGS INC	EQUITY	33,934.000	29.8000	756,254.84	1,011,233.20
	HOSTESS BRANDS INC	EQUITY	106,254.000	13.0000	1,257,366.20	1,381,302.00
	HUBBELL INC	EQUITY	15,260.000	116.7000	1,616,870.05	1,780,842.00
	HUBSPOT INC	EQUITY	18,395.000	47.0000	1,074,878.28	864,565.00
	JB HUNT TRANSPORT SERVICES INC	EQUITY	7,649.000	97.0700	622,420.32	742,488.43
	HURON CONSULTING GROUP INC	EQUITY	19,167.000	50.6500	1,174,807.12	970,808.55
	HYATT HOTELS CORP	EQUITY	30,325.000	55.2600	1,590,130.83	1,675,759.50
	IBERIABANK CORP	EQUITY	25,140.000	83.7500	1,717,140.72	2,105,475.00
	IDEX CORP	EQUITY	20,610.000	90.0600	1,868,397.77	1,856,136.60
	IMPINJ INC	EQUITY	7,300.000	35.3400	197,100.00	257,982.00
	INPHI CORP	EQUITY	14,536.000	44.6200	669,896.11	648,596.32
	INTEGRATED DEVICE TECHNOLOGY I	EQUITY	10,514.000	23.5600	211,112.71	247,709.84
	INTERPUBLIC GROUP OF COS INC/T	EQUITY	91,900.000	23.4100	2,083,706.08	2,151,379.00
	INTERSIL CORP	EQUITY	27,250.000	22.3000	420,914.58	607,675.00
	INVESTMENT TECHNOLOGY GROUP IN	EQUITY	33,434.000	19.7400	543,941.41	659,987.16
	ISHARES RUSSELL 2000 ETF	EQUITY	43,046.000	134.8500	5,776,117.94	5,804,753.10

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Wellington</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	(b)	Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	ITRON INC	EQUITY	24,465.000	62.8500	1,381,092.54	1,537,625.25
	JACK IN THE BOX INC	EQUITY	13,480.000	111.6400	1,315,931.18	1,504,907.20
	JAMBA INC	EQUITY	18,469.000	10.3000	212,524.63	190,230.70
	JETBLUE AIRWAYS CORP	EQUITY	29,290.000	22.4200	533,078.00	656,681.80
	J2 GLOBAL INC	EQUITY	10,445.000	81.8000	722,744.74	854,401.00
	KAISER ALUMINUM CORP	EQUITY	7,138.000	77.6900	609,597.57	554,551.22
	KARYOPHARM THERAPEUTICS INC	EQUITY	26,510.000	9.4000	242,391.65	249,194.00
	KATE SPADE & CO	EQUITY	49,352.000	18.6700	923,417.90	921,401.84
	KEMPER CORP	EQUITY	28,796.000	44.3000	1,064,157.93	1,275,662.80
	KENNEDY-WILSON HOLDINGS INC	EQUITY	123,464.000	20.5000	2,614,226.73	2,531,012.00
	KIRBY CORP	EQUITY	26,841.000	66.5000	1,599,546.28	1,784,926.50
	KNIGHT TRANSPORTATION INC	EQUITY	52,938.000	33.0500	1,540,785.21	1,749,600.90
	LAKELAND BANCORP INC	EQUITY	121,202.000	19.5000	1,644,685.83	2,363,439.00
	LAREDO PETROLEUM INC	EQUITY	26,960.000	14.1400	270,350.31	381,214.40
	LASALLE HOTEL PROPERTIES	EQUITY	52,627.000	30.4700	1,482,503.21	1,603,544.69
	LATTICE SEMICONDUCTOR CORP	EQUITY	9,280.000	7.3600	60,195.65	68,300.80
	LEGG MASON INC	EQUITY	19,637.000	29.9100	671,443.74	587,342.67
	LIBERTY MEDIA CORP-LIBERTY FOR	EQUITY	26,063.000	31.3300	755,584.88	816,553.79
	LIBERTY MEDIA CORP-LIBERTY BRA	EQUITY	51,493.000	20.5900	931,031.57	1,060,240.87
	LIFEPOINT HEALTH INC	EQUITY	24,070.000	56.8000	1,403,741.13	1,367,176.00
	LINDBLAD EXPEDITIONS HOLDINGS	EQUITY	126,862.000	9.4500	1,142,430.39	1,198,845.90
	LOXO ONCOLOGY INC	EQUITY	12,265.000	32.1150	333,471.01	393,890.48
	MB FINANCIAL INC	EQUITY	59,514.000	47.2300	2,402,302.68	2,810,846.22
	MGIC INVESTMENT CORP	EQUITY	109,541.000	10.1900	915,346.51	1,116,222.79
	MKS INSTRUMENTS INC	EQUITY	48,010.000	59.4000	2,242,540.04	2,851,794.00
	MACOM TECHNOLOGY SOLUTIONS HOL	EQUITY	4,750.000	46.2800	189,716.49	219,830.00
	STEVEN MADDEN LTD	EQUITY	27,190.000	35.7500	939,760.59	972,042.50
	MANPOWERGROUP INC	EQUITY	12,633.000	88.8700	911,079.67	1,122,694.71
	MASONITE INTERNATIONAL CORP	EQUITY	20,597.000	65.8000	1,465,977.88	1,355,282.60
	MAXLINEAR INC	EQUITY	26,463.000	21.8000	549,370.11	576,893.40
	MICROSEMI CORP	EQUITY	9,991.000	53.9700	414,546.00	539,214.27
	MIDDLEBY CORP/THE	EQUITY	31,513.000	128.8100	3,878,563.18	4,059,189.53
	MILACRON HOLDINGS CORP	EQUITY	9,400.000	18.6300	172,664.61	175,122.00
	MONARCH CASINO & RESORT INC	EQUITY	33,185.000	25.7800	794,685.80	855,509.30
	MOOG INC	EQUITY	9,961.000	65.6800	584,054.95	654,238.48
	MYOKARDIA INC	EQUITY	38,838.000	12.9500	731,843.43	502,952.10
	NATIONAL CINEMEDIA INC	EQUITY	114,873.000	14.7300	1,751,248.93	1,692,079.29
	NATIONAL INSTRUMENTS CORP	EQUITY	11,300.000	30.8200	323,067.00	348,266.00
	NEWFIELD EXPLORATION CO	EQUITY	22,065.000	40.5000	797,823.78	893,632.50
	NIVALIS THERAPEUTICS INC	EQUITY	14,341.000	2.2400	122,409.04	32,123.84
	NOW INC	EQUITY	149,038.000	20.4700	3,111,884.87	3,050,807.86
	OGE ENERGY CORP	EQUITY	49,330.000	33.4500	1,545,962.30	1,650,088.50
	OASIS PETROLEUM INC	EQUITY	57,206.000	15.1400	617,824.80	866,098.84
	OCEANEERING INTERNATIONAL INC	EQUITY	72,171.000	28.2100	2,045,247.69	2,035,943.91
	OCLARO INC	EQUITY	58,359.000	8.9500	419,718.85	522,313.05
	ON SEMICONDUCTOR CORP	EQUITY	54,096.000	12.7600	655,362.22	690,264.96
	ORBCOMM INC	EQUITY	36,480.000	8.2700	381,021.10	301,689.60
	OTONOMY INC	EQUITY	17,890.000	15.9000	278,623.58	284,451.00
	OUTFRONT MEDIA INC	EQUITY	111,254.000	24.8700	2,534,672.17	2,766,886.98
	OWENS CORNING	EQUITY	23,172.000	51.5600	1,234,636.71	1,194,748.32
	OWENS-ILLINOIS INC	EQUITY	46,790.000	17.4100	886,998.03	814,613.90
	PDC ENERGY INC	EQUITY	5,200.000	72.5800	328,900.00	377,416.00
	PGT INNOVATIONS INC	EQUITY	69,481.000	11.4500	760,803.29	795,557.45
	PNM RESOURCES INC	EQUITY	54,801.000	34.3000	1,833,232.43	1,879,674.30
	PTC THERAPEUTICS INC	EQUITY	14,718.000	10.9100	106,130.96	160,573.38
	PACIFIC PREMIER BANCORP INC	EQUITY	19,333.000	35.3500	640,865.57	683,421.55
	PACKAGING CORP OF AMERICA	EQUITY	12,497.000	84.8200	942,616.64	1,059,995.54
	PACWEST BANCORP	EQUITY	31,436.000	54.4400	1,338,696.82	1,711,375.84
	PANERA BREAD CO	EQUITY	6,024.000	205.0900	1,308,367.29	1,235,462.16
	PARSLEY ENERGY INC	EQUITY	30,377.000	35.2400	918,875.72	1,070,485.48
	PATTERN ENERGY GROUP INC	EQUITY	26,370.000	18.9900	627,366.18	500,766.30
	PATTERSON-UTI ENERGY INC	EQUITY	69,247.000	26.9200	1,349,427.06	1,864,129.24
	PAYLOCITY HOLDING CORP	EQUITY	17,664.000	30.0100	828,921.76	530,096.64

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Wellington</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	(b)	Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	PEGASYSTEMS INC	EQUITY	11,145.000	36.0000	407,625.74	401,220.00
	PORTOLA PHARMACEUTICALS INC	EQUITY	16,270.000	22.4400	434,647.85	365,098.80
	POST HOLDINGS INC	EQUITY	49,417.000	80.3900	4,094,218.73	3,972,632.63
	PURE STORAGE INC	EQUITY	55,400.000	11.3100	740,563.00	626,574.00
	QCR HOLDINGS INC	EQUITY	29,480.000	43.3000	888,875.71	1,276,484.00
	QEP RESOURCES INC	EQUITY	18,671.000	18.4100	335,209.28	343,733.11
	QUANTENNA COMMUNICATIONS INC	EQUITY	4,500.000	18.1300	72,000.00	81,585.00
	QUIDEL CORP	EQUITY	30,737.000	21.4200	693,282.44	658,386.54
	RA PHARMACEUTICALS INC	EQUITY	13,900.000	15.1900	180,707.41	211,141.00
	RAYMOND JAMES FINANCIAL INC	EQUITY	12,431.000	69.2700	678,106.18	861,095.37
	REDWOOD TRUST INC	EQUITY	52,652.000	15.2100	748,810.18	800,836.92
	REGENCY CENTERS CORP	EQUITY	20,529.000	68.9500	1,662,718.22	1,415,474.55
	REGULUS THERAPEUTICS INC	EQUITY	17,710.000	2.2500	65,828.07	39,847.50
	RELIANCE STEEL & ALUMINUM CO	EQUITY	11,103.000	79.5400	836,843.28	883,132.62
	RESOLUTE ENERGY CORP	EQUITY	8,900.000	41.1900	338,200.00	366,591.00
	REXFORD INDUSTRIAL REALTY INC	EQUITY	97,820.000	23.1900	2,193,380.32	2,268,445.80
	RICE ENERGY INC	EQUITY	36,812.000	21.3500	938,706.00	785,936.20
	ROBERT HALF INTERNATIONAL INC	EQUITY	11,235.000	48.7800	428,824.01	548,043.30
	ROGERS CORP	EQUITY	40,890.000	76.8100	2,393,983.57	3,140,760.90
	SS&C TECHNOLOGIES HOLDINGS INC	EQUITY	36,834.000	28.6000	1,156,537.17	1,053,452.40
	SVB FINANCIAL GROUP	EQUITY	9,042.000	171.6600	917,570.51	1,552,149.72
	SEMGROUP CORP	EQUITY	27,639.000	41.7500	899,522.43	1,153,928.25
	SIGNATURE BANK/NEW YORK NY	EQUITY	16,357.000	150.2000	1,961,342.08	2,456,821.40
	SILICON LABORATORIES INC	EQUITY	3,169.000	65.0000	179,468.74	205,985.00
	SITONE LANDSCAPE SUPPLY INC	EQUITY	32,059.000	34.7300	1,063,350.91	1,113,409.07
	SKECHERS U.S.A. INC	EQUITY	11,168.000	24.5800	238,676.55	274,509.44
	AO SMITH CORP	EQUITY	29,000.000	47.3500	1,349,068.62	1,373,150.00
	SOUTH JERSEY INDUSTRIES INC	EQUITY	40,213.000	33.6900	1,260,877.67	1,354,775.97
	SPIRE INC	EQUITY	14,750.000	64.5500	1,005,613.48	952,112.50
	SPLUNK INC	EQUITY	11,951.000	51.1500	737,486.68	611,293.65
	STEEL DYNAMICS INC	EQUITY	74,586.000	35.5800	1,945,615.57	2,653,769.88
	STERLING BANCORP/DE	EQUITY	94,148.000	23.4000	1,612,727.72	2,203,063.20
	STILLWATER MINING CO	EQUITY	47,632.000	16.1100	633,943.38	767,351.52
	SUNPOWER CORP	EQUITY	7,770.000	6.6100	112,820.40	51,359.70
	SYNDAX PHARMACEUTICALS INC	EQUITY	24,131.000	7.1700	340,878.06	173,019.27
	SYNERGY RESOURCES CORP	EQUITY	93,862.000	8.9100	585,552.88	836,310.42
	TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	7,400.000	49.2900	365,617.35	364,746.00
	TARGA RESOURCES CORP	EQUITY	32,751.000	56.0700	1,379,102.17	1,836,348.57
	TELADOC INC	EQUITY	71,650.000	16.5000	1,198,413.85	1,182,225.00
	TELEDYNE TECHNOLOGIES INC	EQUITY	11,862.000	123.0000	1,254,686.89	1,459,026.00
	TELEFLEX INC	EQUITY	11,030.000	161.1500	1,985,203.23	1,777,484.50
	TESARO INC	EQUITY	7,990.000	134.4800	758,325.02	1,074,495.20
	TESCO CORP	EQUITY	185,870.000	8.2500	1,423,101.08	1,533,427.50
	TOLL BROTHERS INC	EQUITY	4,304.000	31.0000	120,081.60	133,424.00
	TOPBUILD CORP	EQUITY	71,106.000	35.6000	2,460,840.29	2,531,373.60
	TRANSUNION	EQUITY	20,151.000	30.9300	659,381.18	623,270.43
	TREVENA INC	EQUITY	61,880.000	5.8800	414,590.36	363,854.40
	TRINET GROUP INC	EQUITY	67,350.000	25.6200	1,427,616.88	1,725,507.00
	2U INC	EQUITY	26,843.000	30.1500	940,429.89	809,316.45
	ULTRAGENYX PHARMACEUTICAL INC	EQUITY	9,460.000	70.3100	606,462.54	665,132.60
	UNITED COMMUNITY BANKS INC/GA	EQUITY	66,846.000	29.6200	1,314,870.78	1,979,978.52
	VAIL RESORTS INC	EQUITY	13,061.000	161.3100	2,093,762.60	2,106,869.91
	VERIFONE SYSTEMS INC	EQUITY	38,341.000	17.7300	724,445.89	679,785.93
	VERITEX HOLDINGS INC	EQUITY	13,323.000	26.7100	303,039.50	355,857.33
	WGL HOLDINGS INC	EQUITY	13,095.000	76.2800	887,731.01	998,886.60
	WAGeworks INC	EQUITY	20,564.000	72.5000	1,242,118.68	1,490,890.00
	WATTS WATER TECHNOLOGIES INC	EQUITY	14,330.000	65.2000	888,922.83	934,316.00
	WAYFAIR INC	EQUITY	99,441.000	35.0500	4,145,857.93	3,485,407.05
	WELLCARE HEALTH PLANS INC	EQUITY	14,600.000	137.0800	1,617,571.73	2,001,368.00
	WESCO INTERNATIONAL INC	EQUITY	27,420.000	66.5500	1,544,775.88	1,824,801.00
	WESTERN ALLIANCE BANCORP	EQUITY	50,949.000	48.7100	1,813,651.90	2,481,725.79
	WEX INC	EQUITY	21,965.000	111.6000	2,143,262.57	2,451,294.00
	WINGSTOP INC	EQUITY	61,885.000	29.5900	1,921,130.39	1,831,177.15

<u>Wellington</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	WISDOMTREE INVESTMENTS INC	EQUITY	69,452.000	11.1400	742,931.97	773,695.28
	XPO LOGISTICS INC	EQUITY	44,370.000	43.1600	1,530,812.94	1,915,009.20
	XYLEM INC/NY	EQUITY	38,617.000	49.5200	1,854,625.60	1,912,313.84
	ZENDESK INC	EQUITY	31,974.000	21.2000	956,263.10	677,848.80
	ZILLOW GROUP INC	EQUITY	2,150.000	36.4500	85,871.00	78,367.50
	ZILLOW GROUP INC	EQUITY	10,371.000	36.4700	401,673.90	378,230.37
	ALKERMES PLC	EQUITY	9,206.000	55.5800	413,626.54	511,669.48
	ARGO GROUP INTERNATIONAL HOLDI	EQUITY	45,492.000	65.9000	2,501,026.06	2,997,922.80
	ASSURED GUARANTY LTD	EQUITY	149,420.000	37.7700	4,102,535.43	5,643,593.40
	ATLASSIAN CORP PLC	EQUITY	20,396.000	24.0800	580,346.28	491,135.68
	AXALTA COATING SYSTEMS LTD	EQUITY	64,554.000	27.2000	1,788,280.39	1,755,868.80
	CARDTRONICS PLC	EQUITY	10,133.000	54.5700	466,585.34	552,957.81
	GENPACT LTD	EQUITY	75,575.000	24.3400	1,831,253.91	1,839,495.50
	ICON PLC	EQUITY	18,820.000	75.2000	1,432,337.39	1,415,264.00
	MARVELL TECHNOLOGY GROUP LTD	EQUITY	29,872.000	13.8700	364,991.04	414,324.64
	XL GROUP LTD	EQUITY	78,668.000	37.2600	2,686,212.44	2,931,169.68
	LOBANT SA	EQUITY	10,852.000	33.3500	434,123.08	361,914.20
	WIX.COM LTD	EQUITY	1,300.000	44.5500	57,983.39	57,915.00
	AFFIMED NV	EQUITY	62,529.000	1.8000	186,445.06	112,552.20
	MOBILEYE NV	EQUITY	8,284.000	38.1200	358,884.16	315,786.08
	PATHEON NV	EQUITY	36,820.000	28.7100	952,378.76	1,057,102.20
	EXTRACTION OIL & GAS INC	EQUITY	16,900.000	20.0400	321,100.00	338,676.00
				Wellington Total	301,986,839.54	320,310,217.28

Appendix XVIII

W.R. Huff Asset Management

		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	<u>Asset type</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>
			(c)		(d)	(e)
	ACC CLAIMS HLDGS LLC	EQUITY	8,222,480.000	0.0040	0.00	32,889.92
	ADELPHIA RECOVERY TRUST	EQUITY	5,107,789.000	0.0100	2,438,841.97	51,077.89
	ADELPHIA RECOVERY TRUST	EQUITY	10,669,204.000	0.0010	851,509.33	10,669.20
Total WR Huff Portfolio					3,290,351.30	94,637.01

Appendix XIX

SEI Local Position Appraisal
White Oak Global Advisors, LLC - WCTPT

1213-1-00004

Period Start Date: 12/1/2016 12:00:00 AM
 Period End Date: 12/31/2016 11:59:59 PM
 Prior Knowledge Date: 1/4/2017 11:59:59 PM
 Knowledge Date: 1/25/2017 4:15:35 PM
 Accounting Calendar: 1213-1-00004
 Accounting Period: DEC312016

U.S. DOLLARS

Inventory State: AllAssetsAndPayables

Investment ID	Investment Description	Quantity	Currency (Local)	Amortized Cost (Base)		Market Price		Market Value (Base)		Unrealized FX G/L (Base)		Total Unrealized G/L (Base)	
				Amortized Cost (Local)	Market Price (Base)	Market Price (Local)	Market Value (Local)	Unrealized FX G/L (Local)	Market Value (Local)	Unrealized FX G/L (Local)	Total Unrealized G/L (Local)	Original Face	
Equity													
Private Equity													
Long	SS EQUIPMENT EQUITY			0.00	0.00000000		0.00	0.00	0.00	0.00		0.00	0.00
	SS EQUIPMENT EQUITY	169.210	USD	0.00	0.00000000		0.00	0.00	0.00	0.00		0.00	0.00
	Totals Private Equity (Base)			0.00			0.00	0.00	0.00	0.00		0.00	0.00
	Totals Private Equity (Local)			0.00			0.00	0.00	0.00	0.00		0.00	0.00
Unlisted Common Stock													
Long	EZE 2 EQUITY			67,244.17	0.32254525		16,697.20	0.00	16,697.20	0.00		-50,546.97	0.00
	EZE 2 EQUITY	51,767.000	USD	67,244.17	0.32254525		16,697.20	0.00	16,697.20	0.00		-50,546.97	0.00
Long	MONOSOL EQUITY			107,561.44	0.34298592		168,343.32	0.00	168,343.32	0.00		60,781.88	0.00
	MONOSOL EQUITY	490,817.000	USD	107,561.44	0.34298592		168,343.32	0.00	168,343.32	0.00		60,781.88	0.00
Long	NBP-COMMON STOCK			0.00	1,104.300000		1,910.439.00	0.00	1,910.439.00	0.00		1,910.439.00	0.00
	NBP-COMMON STOCK			0.00	1,104.300000		1,910.439.00	0.00	1,910.439.00	0.00		1,910.439.00	0.00

SEI Local Position Appraisal
White Oak Global Advisors, LLC - WCTPT

1213-1-00004

Period Start Date: 12/1/2016 12:00:00 AM
 Period End Date: 12/31/2016 11:59:59 PM
 Prior Knowledge Date: 1/4/2017 11:59:59 PM
 Knowledge Date: 1/25/2017 4:15:35 PM
 Accounting Calendar: 1213-1-00004
 Accounting Period: DEC312016

U.S. DOLLARS

Inventory State: AllAssetsAndPayables

Investment ID	Investment Description	Quantity	Currency (Local)	Amortized Cost (Base)		Market Price (Base)		Market Value (Base)	Unrealized FX G/L (Base)	Total Unrealized G/L (Base)	Original Face
				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
	NORTHERN BEEF COMMON STOCK	1,730,000	USD	0.00	1,104,300,000.00			1,910,439.00	0.00	1,910,439.00	0.00
Long	PANASAS EQUITY			0.00	0.03991758			11,357.23	0.00	11,357.23	0.00
	PANASAS EQUITY	284,517,000	USD	0.00	0.03991758			11,357.23	0.00	11,357.23	0.00
Long	WOAF EQUITY			0.00	0.00000000			0.00	0.00	0.00	0.00
	WOAF EQUITY	1,394,000	USD	0.00	0.00000000			0.00	0.00	0.00	0.00
Totals Unlisted Common Stock (Base)				174,805.61				2,106,836.75	0.00	1,932,031.14	
Totals Unlisted Common Stock (Local)				174,805.61				2,106,836.75	0.00	1,932,031.14	

SEI Local Position Appraisal
White Oak Global Advisors, LLC - WCTPT

1213-1-00004

Period Start Date: 12/1/2016 12:00:00 AM
 Period End Date: 12/31/2016 11:59:59 PM
 Prior Knowledge Date: 1/4/2017 11:59:59 PM
 Knowledge Date: 1/25/2017 4:15:35 PM
 Accounting Calendar: 1213-1-00004
 Accounting Period: DEC312016

U.S. DOLLARS

Inventory State: AllAssetsAndPayables

Investment ID	Investment Description	Quantity	Currency (Local)	Amortized Cost (Base)		Market Price (Base)		Market Value (Base)	Unrealized FX G/L (Base)	Total Unrealized G/L (Base)	Original Face
				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
	Unlisted Preferred Stock										
Long	NBP-PREFERRED EQUITY			7,942,437.34	5.13486066	11,199,131.09		11,199,131.09	0.00	3,256,693.75	0.00
	NORTHERN BEEF PREFERRED EQUITY	2,181,000.000	USD	7,942,437.34	5.13486066	11,199,131.09		11,199,131.09	0.00	3,256,693.75	0.00
	Totals Unlisted Preferred Stock (Base)			7,942,437.34		11,199,131.09		11,199,131.09	0.00	3,256,693.75	
	Totals Unlisted Preferred Stock (Local)			7,942,437.34		11,199,131.09		11,199,131.09	0.00	3,256,693.75	
	Totals Equity (Base)			8,117,242.95		13,305,967.84		13,305,967.84	0.00	5,188,724.89	
	Totals Equity (Local)			8,117,242.95		13,305,967.84		13,305,967.84	0.00	5,188,724.89	

Loan	Delayed Draw Term Loan	Long	A2Z.Wireless.DDTL2	A2Z WIRELESS HOLDINGS DDTL 2	Quantity	Currency (Local)	Amortized Cost (Base)		Market Price (Base)		Market Value (Base)	Unrealized FX G/L (Base)	Total Unrealized G/L (Base)	Original Face
							Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
					1,256,837.320	USD	1,256,837.32	100.00000000	1,256,837.32		1,256,837.32	0.00	0.00	0.00
					1,256,837.320	USD	1,256,837.32	100.00000000	1,256,837.32		1,256,837.32	0.00	0.00	0.00
					756,162.130	USD	756,162.13	100.00000000	756,162.13		756,162.13	0.00	0.00	0.00
					756,162.130	USD	756,162.13	100.00000000	756,162.13		756,162.13	0.00	0.00	0.00

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)							
Long	A2Z Wireless.DDTL4													
	A2Z Wireless Holdings, Inc Delayed Draw Term Loan 4	2,766,338.060	USD	2,766,338.06	100.000000000	2,766,338.06	100.000000000	2,766,338.06	2,766,338.06	0.00	0.00	0.00	0.00	0.00
Long	New.Angus.DDTL													
	New.Angus, LLC Tranche A Second Draw Term Loan	1,659,843.480	USD	1,659,843.48	100.000000000	1,659,843.48	100.000000000	1,659,843.48	1,659,843.48	0.00	0.00	0.00	0.00	0.00
Long	New.Angus.DDTL10													
	New.Angus Delayed Draw 10	256,732.000	USD	256,732.00	100.000000000	256,732.00	100.000000000	256,732.00	256,732.00	0.00	0.00	0.00	0.00	0.00
Long	New.Angus.DDTL11													
	New.Angus Delayed Draw 11	308,078.000	USD	308,078.00	100.000000000	308,078.00	100.000000000	308,078.00	308,078.00	0.00	0.00	0.00	0.00	0.00
Long	New.Angus.DDTL2													
	New.Angus 2nd Delayed Draw	1,653,055.400	USD	1,653,055.40	100.000000000	1,653,055.40	100.000000000	1,653,055.40	1,653,055.40	0.00	0.00	0.00	0.00	0.00

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
Long	New.Angus.DDTL3										
	New Angus, LLC Tranche A Second Draw Term Loan 3	277,574.04	USD	277,574.04	100.00000000	277,574.04	100.00000000	277,574.04	0.00	0.00	0.00
Long	New.Angus.DDTL8										
	New Angus, LLC Tranche A Second Draw Term Loan 8	770,195.00	USD	770,195.00	100.00000000	770,195.00	100.00000000	770,195.00	0.00	0.00	0.00
Long	New.Angus.DDTL9										
	New Angus, LLC Tranche A Second Draw Term Loan 9	205,385.00	USD	205,385.00	100.00000000	205,385.00	100.00000000	205,385.00	0.00	0.00	0.00
Long	Voyager.4th.DDTL										
	Voyager 4th Delayed Draw Term Loan	1,203,190.450	USD	1,155,301.90	96.01986951	1,155,301.90	96.01986951	1,155,301.90	0.00	0.00	0.00
Long	Voyager.8th.DDTL										
	Voyager 8th Delayed Draw Term Loan	2,931,270.740	USD	2,931,270.74	100.00000000	2,931,270.74	100.00000000	2,931,270.74	0.00	0.00	0.00

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)							
Long	Voyager.9th.DDTL													
	Voyager 9th Delayed Draw Term Loan	USD	799,675.620	799,675.62	100.000000000	799,675.62	100.000000000	799,675.62	799,675.62	0.00	0.00	0.00	0.00	0.00
Long	Voyager.DDTL													
	Voyager Drilling, LLC Delayed Draw Term Loan	USD	2,513,892.370	2,413,836.15	96.01986858	2,413,836.15	96.01986858	2,413,836.15	2,413,836.15	0.00	0.00	0.00	0.00	0.00
	Totals Delayed Draw Term Loan (Base)			17,210,284.84		17,210,284.84		17,210,284.84	17,210,284.84	0.00	0.00	0.00	0.00	
	Totals Delayed Draw Term Loan (Local)			17,210,284.84		17,210,284.84		17,210,284.84	17,210,284.84	0.00	0.00	0.00	0.00	
Revolver Loan														
Long	Panasas.RC2													
	Panasas Inc Pro Rata Revolver	USD	47,600.800	47,600.80	55.90374532	47,600.80	55.90374532	26,610.63	26,610.63	0.00	0.00	-20,990.17	-20,990.17	0.00
	Totals Revolver Loan (Base)			47,600.80		47,600.80		26,610.63	26,610.63	0.00	0.00	-20,990.17	-20,990.17	
	Totals Revolver Loan (Local)			47,600.80		47,600.80		26,610.63	26,610.63	0.00	0.00	-20,990.17	-20,990.17	

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
Term Loan Long A2Z Wireless Initial.TLA											
	A2Z Wireless Holdings, LLC Initial New Term Loan A	8,753,512.060	USD	8,753,512.06	100,000,000,000	8,753,512.06	100,000,000,000	8,753,512.06	0.00	0.00	0.00
Long ASV.TLB											
	A.S.V.,LLC Term Loan B	1,883,711.000	USD	1,883,711.00	100,000,000,000	1,883,711.00	100,000,000,000	1,883,711.00	0.00	0.00	0.00
Long Ashton-Potter.TL											
	Ashton-Potter (USA) LTD. Term Loan	1,192,457.000	USD	1,192,457.00	100,000,000,000	1,192,457.00	100,000,000,000	1,192,457.00	0.00	0.00	0.00
Long Atlantic Carbon.TLA											
	Atlantic Carbon Group Loan TLA	1,645,010.470	USD	1,645,010.47	100,000,000,000	1,645,010.47	100,000,000,000	1,645,010.47	0.00	0.00	0.00
Long Bill.Miller.TL											
	Bill.Miller.TL			1,199,874.14	100,000,000,000			1,199,874.14	0.00	0.00	0.00

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
	Bill Miller Equipment Sales Inc Term Loan	USD	1,199,874.140	1,199,874.14	100,000,000,000			1,199,874.14	0.00	0.00	0.00
Long	CSS.TLA			1,162,720.00	100,000,000,000			1,162,720.00	0.00	0.00	0.00
	Community Surgical Supply Loan	USD	1,162,720.000	1,162,720.00	100,000,000,000			1,162,720.00	0.00	0.00	0.00
Long	EZE.TL2			9,822,209.17	83,932,728,96			8,942,107.92	0.00	-880,101.25	0.00
	EZE 2 TERM LOAN	USD	10,653,898.700	9,822,209.17	83,932,728,96			8,942,107.92	0.00	-880,101.25	0.00
Long	EuroKitch.TLA			23,419.20	67,864,017,56			15,893.21	0.00	-7,525.99	0.00
	Euro Kitchen Design LLC. Term Loan A	USD	23,419.200	23,419.20	67,864,017,56			15,893.21	0.00	-7,525.99	0.00
Long	EuroKitch.TLB			468,384.02	67,864,023,20			317,864.24	0.00	-150,519.78	0.00
	Euro Kitchen Design LLC. Term Loan B	USD	468,384.020	468,384.02	67,864,023,20			317,864.24	0.00	-150,519.78	0.00

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				Amortized Cost (Local)	Market Price (Local)	Amortized Cost (Local)	Market Price (Local)	Market Value (Local)	Market Price (Local)	Unrealized FX G/L (Local)	Market Value (Local)	Unrealized FX G/L (Local)	Total Unrealized G/L (Local)
Long	EuroKitch.TLC												
	Euro Kitchen Design LLC. Term Loan C	2,763,465.770	USD	2,763,465.77	67,86402279	1,877,750.00	67,86402279	1,875,399.04	1,875,399.04	0.00	0.00	-888,066.73	0.00
Long	Eurokitchen.PA1												
	Eurokitchen Protective Advance Term Loan	1,877,750.000	USD	1,877,750.00	100,00000000	1,877,750.00	100,00000000	1,877,750.00	1,877,750.00	0.00	0.00	0.00	0.00
Long	Eurokitchen.TLD												
	L'Arte Della Cucina, LLC Term Loan D	315,379.000	USD	315,379.00	67,86402392	315,379.00	67,86402392	214,028.88	214,028.88	0.00	0.00	-101,350.12	0.00
Long	Eurokitchen.TLE												
	L'Arte Della Cucina, LLC Term Loan E	3,010,148.000	USD	3,010,148.00	67,86402263	3,010,148.00	67,86402263	2,042,807.52	2,042,807.52	0.00	0.00	-967,340.48	0.00
Long	Eurokitchen.TLF												
	L'Arte Della Cucina, LLC Term Loan F	2,085,385.000	USD	2,085,385.00	67,86402271	2,085,385.00	67,86402271	1,415,226.15	1,415,226.15	0.00	0.00	-670,158.85	0.00

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)							
Long	FSH.ACE.TLA													
	FSH.ACE.TLA	936,785,000	USD	879,879.18	93,925,412.98	879,879.18	93,925,412.98	879,879.18	879,879.18	0.00	0.00	0.00	0.00	0.00
Long	FSH.ACE.TLB													
	FSH Funding Company, LLC Term Loan	936,785,000	USD	936,785.00	100,000,000,000	936,785.00	100,000,000,000	936,785.00	936,785.00	0.00	0.00	0.00	0.00	0.00
Long	Global.Keg.TL													
	Global Keg Rental LLC Initial Term Loan	956,983,000	USD	956,983.00	100,000,000,000	956,983.00	100,000,000,000	956,983.00	956,983.00	0.00	0.00	0.00	0.00	0.00
Long	Gro.Well.TLA													
	Gro Well Term Loan A	1,084,437,650	USD	1,084,437.65	100,000,000,000	1,084,437.65	100,000,000,000	1,084,437.65	1,084,437.65	0.00	0.00	0.00	0.00	0.00
Long	Gro.Well.TLB													
	Gro-Well Term Loan B	361,479,220	USD	361,479.22	100,000,000,000	361,479.22	100,000,000,000	361,479.22	361,479.22	0.00	0.00	0.00	0.00	0.00

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
Long	Harvest.Power.TLA										
	Harvest Power Term Loan	2,273,743.380	USD	2,273,743.38	100.000000000	2,273,743.38	100.000000000	2,273,743.38	0.00	0.00	0.00
Long	Harvest.Power.TLC										
	Harvest Power Term Loan C	141,999.870	USD	141,999.87	100.000000000	141,999.87	100.000000000	141,999.87	0.00	0.00	0.00
Long	Harvest.Power.TLD										
	Harvest Power Term Loan D	141,591.630	USD	141,591.63	100.000000000	141,591.63	100.000000000	141,591.63	0.00	0.00	0.00
Long	Just.Fab.TLA										
	Just Fabulous, Inc. Tranche A Term Loan	6,126,148.230	USD	6,126,148.23	100.000000000	6,126,148.23	100.000000000	6,126,148.23	0.00	0.00	0.00
Long	Just.Fab.TLB										
	Just Fabulous, Inc. Tranche B Term Loan	3,788,200.720	USD	3,788,200.72	100.000000000	3,788,200.72	100.000000000	3,788,200.72	0.00	0.00	0.00

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
Long	KRD.TLA										
	K R Drenth Term Loan A	1,385,020.990	USD	1,385,020.99	100.000000000	1,385,020.99	100.000000000	1,385,020.99	0.00	0.00	0.00
Long	KRD.TLB										
	K R Drenth Term Loan B	5,024,864.180	USD	5,024,864.18	100.000000000	5,024,864.18	100.000000000	5,024,864.18	0.00	0.00	0.00
Long	LDC.Stone.TLB										
	LDC STONE TL B	2,562,281.870	USD	2,548,406.95	99.45849361	2,548,406.95	99.45849361	2,548,406.95	0.00	0.00	0.00
Long	LDC.Stone.TLC										
	LDC Stone, Inc. Tranche C Term Loan	1,499,152.790	USD	1,484,276.89	99.00771288	1,484,276.89	99.00771288	1,484,276.89	0.00	0.00	0.00
Long	NAC.Marketing.TL										
	NAC Marketing Term Loan	1,390,593.190	USD	1,183,602.03	85.11490194	1,183,602.03	85.11490194	1,183,602.03	0.00	0.00	0.00

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				Amortized Cost (Local)	Market Price (Local)	Amortized Cost (Local)	Market Price (Local)	Market Value (Local)	Market Price (Local)	Unrealized FX G/L (Local)	Market Value (Local)	Unrealized FX G/L (Local)	Total Unrealized G/L (Local)
Long	National.EWP.TL												
	National EWP Term Loan	2,708,831.300	USD	2,708,831.30	100.000000000	2,708,831.30	100.000000000	2,708,831.30	2,708,831.30	0.00	0.00	0.00	0.00
Long	Nelson.TL												
	Nelson Pipeline Constructors, LLC Term Loan	1,924,429.850	USD	1,924,429.85	100.000000000	1,924,429.85	100.000000000	1,924,429.85	1,924,429.85	0.00	0.00	0.00	0.00
Long	New.Angus.Initial.TLA												
	New Angus Initial Term Loan A	1,274,507.400	USD	1,259,487.43	98.82150782	1,259,487.43	98.82150782	1,259,487.43	1,259,487.43	0.00	0.00	0.00	0.00
Long	New.Angus.TLA												
	New Angus LLC Term Loan A	495,175.070	USD	495,175.07	100.000000000	495,175.07	100.000000000	495,175.07	495,175.07	0.00	0.00	0.00	0.00
Long	Opera.TL												
	OPERA SOLUTIONS ITL	5,694,426.620	USD	5,688,404.34	99.89424256	5,688,404.34	99.89424256	5,688,404.34	5,688,404.34	0.00	0.00	0.00	0.00

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
Long	PCS.Wireless.Add.TLA6										
	White Oak Asset Finance, LLC Incremental Tranche A Term Loan	1,164,130.70	USD	1,164,130.70	100,000,000,000	1,164,130.70	100,000,000,000	1,164,130.70	0.00	0.00	0.00
Long	PCS.Wireless.Add.TLB6										
	White Oak Asset Finance, LLC Incremental Tranche B Term Loan	388,043.57	USD	388,043.57	100,000,000,000	388,043.57	100,000,000,000	388,043.57	0.00	0.00	0.00
Long	PCS.Wireless.TLA										
	PCS Wireless LLC Term Loan A	10,989,610.50	USD	10,989,610.50	100,000,000,000	10,989,610.50	100,000,000,000	10,989,610.50	0.00	0.00	0.00
Long	PCS.Wireless.TLB										
	PCS Wireless LLC Term Loan B	3,663,203.50	USD	3,663,203.50	100,000,000,000	3,663,203.50	100,000,000,000	3,663,203.50	0.00	0.00	0.00
Long	Panasas.PA.TL6										
	Panasas Inc. Protective Advance 6	372,735.05	USD	372,735.05	100,000,000,000	372,735.05	100,000,000,000	372,735.05	0.00	0.00	0.00

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White Oak Global Advisors, LLC - WCTPT

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U.S. DOLLARS

Inventory State: AllAssetsAndPayables

Investment ID	Investment Description	Quantity	Currency (Local)	Amortized Cost (Base)		Market Price (Base)		Market Value (Base)	Unrealized FX G/L (Base)	Total Unrealized G/L (Base)	Original Face
				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
Long	Panasas.PA.TL7										
	Panasas Inc Protective Advance 7	187,422.070	USD	187,422.07	100.000000000	187,422.07	100.000000000	187,422.07	0.00	0.00	0.00
Long	Panasas.PA.TL8										
	Panasas SPA TL 8	2,576.560	USD	2,576.56	100.000000000	2,576.56	100.000000000	2,576.56	0.00	0.00	0.00
Long	Panasas.TLA										
	Panasas Inc. Term Loan A	524,569.180	USD	524,569.18	55.89654543	293,216.05	55.89654543	293,216.05	0.00	-231,353.13	0.00
Long	Panasas.TLB										
	Panasas Inc. Term Loan B	48,483.370	USD	48,483.37	100.000000000	48,483.37	100.000000000	48,483.37	0.00	0.00	0.00
Long	Panasas.TLB.2										
	PANASAS, INC. Term Loan B.2	234,081.200	USD	234,081.20	100.000000000	234,081.20	100.000000000	234,081.20	0.00	0.00	0.00

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
Long	Panasas.TLC										
	Panasas Initial Term Loan C	157,721.880	USD	157,721.88	100.000000000	157,721.88	100.000000000	157,721.88	0.00	0.00	0.00
Long	Panasas.TLC3										
	Panasas Initial Term Loan C3	178,235.970	USD	178,235.97	100.000000000	178,235.97	100.000000000	178,235.97	0.00	0.00	0.00
Long	Ranger.TLA										
	Ranger Offshore Term Loan A	1,020,849.850	USD	1,020,849.85	100.000000000	1,020,849.85	100.000000000	1,020,849.85	0.00	0.00	0.00
Long	Ranger.TLB										
	Ranger Offshore Term Loan B	12,930,761.120	USD	12,930,761.12	100.000000000	12,930,761.12	100.000000000	12,930,761.12	0.00	0.00	0.00
Long	Red.Deer.TL										
	RED DEER HOLDINGS LLC Term Loan	1,314,217.000	USD	1,314,217.00	100.000000000	1,314,217.00	100.000000000	1,314,217.00	0.00	0.00	0.00

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Inventory State: AllAssetsAndPayables

Investment ID	Investment Description	Quantity	Currency (Local)	Amortized Cost (Base)		Market Price (Base)		Market Value (Base)	Unrealized FX G/L (Base)	Total Unrealized G/L (Base)	Original Face
				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
Long	SS Equipment Adv.TL										
	SS Equipment Services Adv Term Loan	280,720,000	USD	280,720,000	46.61478698	46.61478698	130,857.03	0.00	-149,862.97	0.00	
Long	SS Equipment Adv.TL4										
	SS Equipment Advance Term Loan 4	400,000,000	USD	400,000,000	46.61478750	46.61478750	186,459.15	0.00	-213,540.85	0.00	
Long	SS Equipment Adv.TL5										
	SS Equipment Advance Term Loan 5	302,458,000	USD	302,458,000	46.61478619	46.61478619	140,990.15	0.00	-161,467.85	0.00	
Long	SS Equipment.TL										
	SS Equipment Services II LLC	2,581,408.120	USD	2,581,408.12	0.04720292	0.04720292	1,218.50	0.00	-2,580,189.62	0.00	
Long	Selling.Source.TL										
	Selling Source Term Loan	10,697,872.390	USD	10,697,872.39	100.00000000	100.00000000	10,697,872.39	0.00	0.00	0.00	

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
Long	Sigma.Electric.TLA1			1,802,193.06	98.10071719	1,802,193.06		1,802,193.06	0.00	0.00	0.00
	Sigma Electric Manufacturing Corporation	1,837,084.490	USD	1,802,193.06	98.10071719	1,802,193.06		1,802,193.06	0.00	0.00	0.00
Long	Sigma.Electric.TLA2			3,237,838.36	98.10071682	3,237,838.36		3,237,838.36	0.00	0.00	0.00
	Sixteen Emu S.a.r.l. Tranche A-2 Term Loan	3,300,524.670	USD	3,237,838.36	98.10071682	3,237,838.36		3,237,838.36	0.00	0.00	0.00
Long	Sonar.BL			2,886,850.00	100.00000000	2,886,850.00		2,886,850.00	0.00	0.00	0.00
	Sonar Entertainment Bridge Loan	2,886,850.000	USD	2,886,850.00	100.00000000	2,886,850.00		2,886,850.00	0.00	0.00	0.00
Long	Trienda.TL			4,891,226.00	100.00000000	4,891,226.00		4,891,226.00	0.00	0.00	0.00
	TRIENDA HOLDINGS, L.L.C., TERM LOAN	4,891,226.000	USD	4,891,226.00	100.00000000	4,891,226.00		4,891,226.00	0.00	0.00	0.00
Long	UPG.TLA			894,986.28	100.00000000	894,986.28		894,986.28	0.00	0.00	0.00
	UPG Company Term Loan	894,986.280	USD	894,986.28	100.00000000	894,986.28		894,986.28	0.00	0.00	0.00

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Investment ID	Investment Description	Quantity	Currency (Local)	Amortized Cost (Base)		Market Price (Base)		Market Value (Base)	Unrealized FX G/L (Base)	Total Unrealized G/L (Base)	Original Face
				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
Long	Visual.Edge.TL										
	Visual Edge Technology, Inc. Tranche A Term Loan	2,662,990.130	USD	2,662,990.13	100,000,000,000	2,662,990.13	100,000,000,000	2,662,990.13	0.00	0.00	0.00
Long	Visual.Edge.TL2										
	Visual Edge Technology, Inc. Tranche B Term Loan	1,438,805.810	USD	1,438,805.81	100,000,000,000	1,438,805.81	100,000,000,000	1,438,805.81	0.00	0.00	0.00
Long	Visual.Edge.TL4										
	Visual Edge Technology, Inc. Tranche D Term Loan	638,058.070	USD	638,058.07	100,000,000,000	638,058.07	100,000,000,000	638,058.07	0.00	0.00	0.00
Long	Visual.Edge.TL5										
	Visual Edge Technology, Inc. Tranche E Term Loan	642,333.710	USD	642,333.71	100,000,000,000	642,333.71	100,000,000,000	642,333.71	0.00	0.00	0.00
Long	Visual.Edge.TL6										
	Visual Edge Technology, Inc. Tranche F Term Loan	395,856.930	USD	395,856.93	66,666,667,23	395,856.93	66,666,667,23	395,856.93	0.00	0.00	0.00

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				Amortized Cost (Local)	Market Price (Local)	Amortized Cost (Local)	Market Price (Local)	Market Value (Local)	Market Value (Local)	Unrealized FX G/L (Local)	Unrealized FX G/L (Local)	Total Unrealized G/L (Local)	Total Unrealized G/L (Local)	
Long	Voyager.5th.DDTL													
	Voyager 5th Delayed Draw Term Loan	954,373.420	USD	916,388.12	96.01987029	916,388.12	96.01987029	916,388.12	96.01987029	0.00	0.00	0.00	0.00	0.00
Long	Voyager.ProtectiveAdv.TL													
	Voyager Protective Advance Term Loan	1,237,074.670	USD	1,187,837.47	96.01986839	1,187,837.47	96.01986839	1,187,837.47	96.01986839	0.00	0.00	0.00	0.00	0.00
Long	Voyager.TL													
	Voyager Term Loan	818,920.810	USD	786,326.69	96.01986913	786,326.69	96.01986913	786,326.69	96.01986913	0.00	0.00	0.00	0.00	0.00
Long	White.Oak.Finance.Adv.TL													
	WOAF - UGHS Protective Advance Term Loan	148,240.000	USD	148,240.00	100.00000000	148,240.00	100.00000000	148,240.00	100.00000000	0.00	0.00	0.00	0.00	0.00
Long	White.Oak.Finance.TL													
	White Oak Financing Term Loan	1,523,960.000	USD	1,523,960.00	0.00000000	1,523,960.00	0.00000000	0.00	0.00	0.00	0.00	-1,523,960.00	-1,523,960.00	0.00

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
Long	Xicato.TLA										
	Xicato Term Loan A	4,144,828.350	USD	4,144,828.35	100.000000000	4,144,828.35	100.000000000	4,144,828.35	0.00	0.00	0.00
Long	Xicato.TLB										
	Xicato Term Loan B	336,636.490	USD	336,636.49	100.000000000	336,636.49	100.000000000	336,636.49	0.00	0.00	0.00
Long	Xicato.TLB.2										
	Xicato, INC.TL	335,722.560	USD	335,722.56	100.000000000	335,722.56	100.000000000	335,722.56	0.00	0.00	0.00
Long	Zealot.TL										
	Zealot Networks Inc Term Loan	2,218,981.150	USD	2,218,981.15	100.000000000	2,218,981.15	100.000000000	2,218,981.15	0.00	0.00	0.00
	Totals Term Loan (Base)			155,126,330.95		146,600,893.33		146,600,893.33	0.00	-8,525,437.62	
	Totals Term Loan (Local)			155,126,330.95		146,600,893.33		146,600,893.33	0.00	-8,525,437.62	
	Totals Loan (Base)			172,384,216.59		163,837,788.80		163,837,788.80	0.00	-8,546,427.79	

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Investment ID	Investment Description	Quantity	Currency (Local)	Amortized Cost (Base)		Market Price (Base)		Market Value (Base)	Unrealized FX G/L (Base)	Total Unrealized G/L (Base)
				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)			
Totals Loan (Local)				172,384,216.59	163,837,788.80				0.00	-8,546,427.79
Option										
Warrant										
Long	LDC STONE TL B WARRANTS			15,089.81	27,48623436			24,160.40	0.00	9,070.59
	LDC STONE TL B WARRANTS	879,000	USD	15,089.81	27,48623436			24,160.40	0.00	9,070.59
Long	OPERA SOLUTIONS ITL WARRANTS			6,676.76	0,00000000			0.00	0.00	-6,676.76
	OPERA SOLUTIONS ITL WARRANTS	67,808,000	USD	6,676.76	0,00000000			0.00	0.00	-6,676.76
Totals Warrant (Base)				21,766.57				24,160.40	0.00	2,393.83
Totals Warrant (Local)				21,766.57				24,160.40	0.00	2,393.83
Totals Option (Base)				21,766.57				24,160.40	0.00	2,393.83
Totals Option (Local)				21,766.57				24,160.40	0.00	2,393.83

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				(Local)	(Base)	(Base)	(Local)							
Warrant														
Unlisted Warrant														
Long	FSH ACE TLA WARRANTS													
	FSH ACE TLA WARRANTS	936.790	USD	60,392.94	100.69099798	60,392.94	100.69099798	94,326.32	94,326.32	0.00	0.00	33,933.38	33,933.38	0.00
Long	LDC STONE TLC WARRANTS													
	LDC STONE TLC WARRANTS	879.000	USD	15,738.27	30.38477816	15,738.27	30.38477816	26,708.22	26,708.22	0.00	0.00	10,969.95	10,969.95	0.00
Long	NEW ANGUS INITIAL DRAW TLA WARRANTS													
	NEW ANGUS INITIAL DRAW TLA WARRANTS	1,428.710	USD	21,573.49	24.00000000	21,573.49	24.00000000	34,289.04	34,289.04	0.00	0.00	12,715.55	12,715.55	0.00
Long	RANGER WARRANT													
	RANGER WARRANT	1,619.580	USD	0.00	6.10000123	0.00	6.10000123	9,879.44	9,879.44	0.00	0.00	9,879.44	9,879.44	0.00

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)							
Long	SA EXPLORATION WARRANTS	1.000	USD	64,611.98	0.00000000	0.00	0.00	0.00	0.00	0.00	0.00	-64,611.98	-64,611.98	0.00
Long	SURFAIR WARRANT ADDITIONAL	25,057.670	USD	0.00	0.70821549	17,746.23	17,746.23	0.00	0.00	0.00	0.00	17,746.23	17,746.23	0.00
Long	SURFAIR WARRANTS 2ND DD TL	23,714.540	USD	15,804.28	0.70821530	16,795.00	16,795.00	0.00	0.00	0.00	0.00	990.72	990.72	0.00
	SURFAIR WARRANT OCTOBER 2015 DD			15,804.28	0.70821530	16,795.00	16,795.00	0.00	0.00	0.00	0.00	990.72	990.72	0.00
Long	SURFAIR WARRANTS A	21,959,000	USD	7,246.58	0.70468919	15,474.27	15,474.27	0.00	0.00	0.00	0.00	8,227.69	8,227.69	0.00
	SURF AIRLINES TRANCHE A WARRANTS			7,246.58	0.70468919	15,474.27	15,474.27	0.00	0.00	0.00	0.00	8,227.69	8,227.69	0.00
Long	SURFAIR WARRANTS B	33,724,000	USD	11,129.05	0.70468924	23,764.94	23,764.94	0.00	0.00	0.00	0.00	12,635.89	12,635.89	0.00
	SURF AIRLINES TRANCHE B WARRANTS			11,129.05	0.70468924	23,764.94	23,764.94	0.00	0.00	0.00	0.00	12,635.89	12,635.89	0.00

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
Long	SURFAIR WARRANTS DDTL			30,441.64	0.70821549			16,406.86	0.00	-14,034.78	0.00
	SURF AIRLINES WARRANTS FOR DDTL	23,166.480	USD	30,441.64	0.70821549			16,406.86	0.00	-14,034.78	0.00
	Totals Unlisted Warrant (Base)			226,938.23				255,390.32	0.00	28,452.09	
	Totals Unlisted Warrant (Local)			226,938.23				255,390.32	0.00	28,452.09	
	Totals Warrant (Base)			226,938.23				255,390.32	0.00	28,452.09	
	Totals Warrant (Local)			226,938.23				255,390.32	0.00	28,452.09	

Subtotal	180,750,164	177,423,307
Cash	14,125,843	14,125,843
Allowance for loan portfolio	-	(4,071,224)
	194,876,007	187,477,926

Appendix XX

UBS Holdings No. 260 LLC

<u>Identity of issue, borrower, lessor or similar party</u>				
	<u>Property ID</u>	<u>Asset type</u>	<u>Cost</u>	<u>Current Value</u>
(a)	(b)	(c)	(d)	(e)
	A -12	Ann Arbor, MI	Real Estate	31,000,000
	B -29	Rochester, MI	Real Estate	62,200,000
	C-38	Delray Beach, FL	Real Estate	50,700,000
	D-39	Cincinnati, OH	Real Estate	38,700,000
	E-40	New York, NY	Real Estate	123,000,000
	F-45	Naperville, IL	Real Estate	54,700,000
	G-48	Arlington, VA	Real Estate	64,683,213
	H-50	N. Reading, MA	Real Estate	115,566,205
	I-54	Orlando, FL	Real Estate	77,400,000
	J-56	Houston, TX	Real Estate	60,000,000
	K-58	Phoenix, AZ	Real Estate	48,400,000
	L-37	Tampa, FL	Real Estate	31,920,000
	M-22	Haslet, TX	Real Estate	13,607,300
	N-23	Romeoville, IL	Real Estate	21,500,000
	O-46	Lathrop, CA	Real Estate	37,600,000
	P-49	Rogers, MN	Real Estate	32,824,538
	Q-51	Woodridge, IL	Real Estate	34,600,000
	R-52	McCook, IL	Real Estate	26,000,000
	S-55	Gastonia, NC	Real Estate	26,700,000
	T-28	Westmont, IL	Real Estate	28,051,670
	U-30	Vienna, VA	Real Estate	43,766,000
	V-31	Westmont, IL	Real Estate	11,792,211
	W-33	Seattle, WA	Real Estate	40,300,000
	X-43	Alpharetta, GA	Real Estate	118,801,612
	Y-53	Santa Ana, CA	Real Estate	87,900,000
	Z-03	Campbell, CA	Real Estate	101,091,817
	AA-34	Walnut Creek, CA	Real Estate	98,400,000
	BB-41	Los Angeles, CA	Real Estate	72,324,177
	CC-57	Madison, WI	Real Estate	34,853,000
	Total Real Estate		Cost	<u>\$1,588,381,744</u>
			1,177,057,144	
	Cash and Cash Equivalents		6,596,405	6,596,405
	Other Net Assets		(351,034,323)	(348,634,323)
			<u>\$ 832,619,226</u>	<u>\$ 1,246,343,826</u>

Appendix XXI

Mellon Capital Management

(a) Identity of issue, borrower, lessor or similar party (b)	Description of investment including maturity date, rate of interest, collateral par, or maturity value (c)	Cost (d)	Current value (e)
Cash and cash equivalents	Cash and cash equivalents	\$ 5	\$ 5
EB Daily Valued Stock Index Fund	Common/commingled fund	3,270,242,818	4,726,550,258
EB Daily Valued Market Completion Fund	Common/commingled fund	995,864,586	1,575,457,964
EB DV ACWI ex US Fund	Common/commingled fund	3,086,309,041	3,060,651,397
Total Portfolio		<u>\$ 7,352,416,450</u>	<u>\$ 9,362,659,624</u>

Appendix XXII

Invesco Common Commingled Funds

(a) Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral par, or maturity value	Cost (d)	Current value (e)
Invesco Balanced Risk Allocation	Common/Commingled Funds	\$ 450,011,059	\$ 749,735,985
Invesco International Growth Equity Trust	Common/Commingled Funds	300,000,000	272,755,102
Total Portfolio		\$ 750,011,059	\$ 1,022,491,087

Appendix XXIII

Limited Partnerships and Other Private Equity

(a)	(b)	(c)	(d)	(e)
Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral par, or maturity value	Cost	Current value	
	Audax Senior Debt (WCTPT), LLC	Other private equity	121,249,967	121,196,533
	Home Partners of America	Other private equity	96,250,000	111,388,889
	PEG U.S. Corporate Finance Institutional Investors IV, LLC	Other private equity	55,458,225	79,736,825
	PEG U.S. Corporate Finance Institutional Investors V, LLC	Other private equity	35,068,844	38,000,289
	PEG Venture Capital Institutional Investors IV, LLC	Other private equity	12,053,820	16,359,241
	PEG Venture Capital Institutional Investors V, LLC	Other private equity	9,144,128	10,514,659
	MacKay Shields Defensive Bond Arbitrage Fund. Ltd.	Other private equity	27,000,000	27,485,616
	New Growth, LLC	Other private equity	471,297,601	561,709,403
	Perella Weinberg Partners ABV Opportunity Offshore Fund III A, L.P.	Other private equity	180,211,959	179,937,332
	Waterfall Victoria ERISA Fund, Ltd.	Other private equity	73,426,949	84,910,035
	Western Farmland, LLC	Other private equity	155,478,501	176,415,413
	Sutherland OP Holdings, Ltd.	Equity	13,597,617	10,886,188
	Sutherland REIT Holdings, L.P.	Equity	65,992,618	52,833,375
	Audax PE Fund	Limited partnership	8,009,875	12,955,766
	BlackRock Vesey Street Fund IV	Limited partnership	50,724,936	52,354,820
	Centerbridge Capital Partners II, L.P.	Limited partnership	90,059,036	82,908,298
	Centerbridge Capital Partners III, L.P.	Limited partnership	29,007,168	38,135,954
	Crescent Mezzanine Partners VIB, L.P.	Limited partnership	49,857,482	49,331,431
	EIG Energy Fund XV-A, L.P.	Limited partnership	107,477,033	91,473,536
	EIG Energy Fund XVI, L.P.	Limited partnership	73,575,659	80,299,624
	EnCap Energy Capital Fund VIII, L.P.	Limited partnership	119,264,970	81,301,661
	EnCap Energy Capital Fund IX, L.P.	Limited partnership	114,523,811	130,943,559
	EnCap Energy Capital Fund X, L.P.	Limited partnership	38,133,611	55,214,429
	EnerVest Energy Institutional Fund XII-C, L.P.	Limited partnership	30,555,072	2,250,915
	EnerVest Energy Institutional Fund XIII-C, L.P.	Limited partnership	(1,477,584)	(1,477,584)
	EnerVest Energy Institutional Fund XIV-A, L.P.	Limited partnership	110,539,334	110,539,334
	EnTrust Activist Managers, L.P.	Limited partnership	133,914,190	191,961,509
	Genstar Capital Partners VI, L.P.	Limited partnership	55,972,693	82,304,968
	Genstar Capital Partners VII, L.P.	Limited partnership	36,439,934	51,636,968
	G.I. Partners Fund IV, L.P.	Limited partnership	41,722,951	60,188,166
	GoldPoint Partners Select Manager Fund III, L.P.	Limited partnership	21,819,877	23,746,859
	Greenbriar Equity Fund III, L.P.	Limited partnership	59,922,831	82,240,809
	Hamilton Lane Capital Opportunities Fund LP	Limited partnership	43,141,350	47,172,720
	HarbourVest Dover Street VII LP	Limited partnership	34,604,944	28,554,784
	HarbourVest Dover Street VIII LP	Limited partnership	56,916,149	71,517,766
	IFM Global Infrastructure Fund L.P.	Limited partnership	399,111,834	558,103,386
	Innovatus Flagship Fund I, L.P.	Limited partnership	(1,009,329)	(1,009,329)
	JP Morgan Infrastructure Fund ERISA, LP	Limited partnership	258,444,036	382,030,858
	Landmark Equity Partners XIII, L.P.	Limited partnership	18,151,644	14,789,001
	Landmark Equity Partners XIV, L.P.	Limited partnership	46,585,641	40,045,280
	Lone Star Fund VII (U.S.), L.P.	Limited partnership	5,037,582	13,939,933
	Lone Star Fund VIII (U.S.), L.P.	Limited partnership	73,674,402	68,434,223
	Lone Star Fund IX (U.S.), L.P.	Limited partnership	80,028,701	109,499,620
	Lone Star Fund X (U.S.), L.P.	Limited partnership	(547,280)	(547,280)
	Lone Star Real Estate Fund III (U.S.), L.P.	Limited partnership	60,124,271	73,716,382
	Lone Star Real Estate Fund IV (U.S.), L.P.	Limited partnership	56,001,081	52,850,319
	Lone Star Residential Mortgage Fund I (U.S.), L.P.	Limited partnership	642,401	736,708
	MacKay Shields High Yield Active Core Fund, L.P.	Limited partnership	25,000,081	26,769,296
	MC Credit Fund I, L.P.	Limited partnership	29,193,365	29,242,874
	Monarch Capital Partners III, L.P.	Limited partnership	37,360,613	39,327,451
	Monarch Capital Partners II Offshore, L.P.	Limited partnership	3,256,617	2,663,887
	Monarch Capital Partners III Offshore, L.P.	Limited partnership	59,830,829	62,138,079
	Monarch Debt Recovery Fund, L.P.	Limited partnership	49,259,549	53,147,490
	NYLCAP Mezzanine Partners III Parallel Fund, L.P.	Limited partnership	61,403,874	69,243,075
	NYLCAP Select Manager Fund II, L.P.	Limited partnership	42,071,926	49,444,799
	Oaktree Enhanced Income Fund (Parallel), L.P.	Limited partnership	98,248,735	95,651,939
	Oaktree Enhanced Income Fund II (Parallel), L.P.	Limited partnership	101,367,888	98,010,819
	Oaktree Enhanced Income Fund III (Parallel), L.P.	Limited partnership	45,842,095	48,721,419
	Oaktree Special Situations Fund, L.P.	Limited partnership	11,146,642	11,903,887
	Pantheon Global Secondary Fund IV, L.P.	Limited partnership	24,549,593	39,484,016
	Pantheon USA Fund VIII, LP	Limited partnership	71,127,107	87,005,756
	Partners Group ECTPT Emerging Markets 2011, L.P.	Limited partnership	64,258,167	74,619,070
	Partners Group Secondary 2008, L.P.	Limited partnership	24,546,927	23,501,813
	Pomona Capital VII, L.P.	Limited partnership	6,264,877	12,694,733
	Pomona Capital VIII, L.P.	Limited partnership	13,788,970	38,673,498
	Selene Residential Mortgage Opportunity Fund II, L.P.	Limited partnership	32,402,469	52,363,145
	TA Subordinated Debt Fund IV, L.P.	Limited partnership	10,599,536	10,574,730
	Thoma Bravo Fund XII, L.P.	Limited partnership	30,665,792	30,261,044
	Trilantic Capital Partners V (North America) L.P.	Limited partnership	59,469,419	75,809,198
	UBS International Infrastructure Fund	Limited partnership	235,335,718	233,881,119
	WCTPT Choice L.P.	Limited partnership	106,938,042	160,819,277
	WP Global COREalpha Private Equity Partners II, LP	Limited partnership	22,486,196	42,883,947
	WP Global COREalpha Private Equity Partners III, LP	Limited partnership	27,029,925	50,847,406
	WP Global COREalpha Private Equity Partners IV, LP	Limited partnership	21,938,963	25,470,792
	WP Global COREalpha Private Equity Partners V, LP	Limited partnership	6,154,376	6,905,337
	WP Global COREalpha Private Equity Partners Co-Investment IV	Limited partnership	8,158,205	11,174,561
	Yucaipa American Alliance Fund I, LP	Limited partnership	36,444,648	18,821,586
	Yucaipa American Alliance Fund II, LP	Limited partnership	61,113,207	99,787,423
	Total Portfolio		\$ 5,044,434,886	\$ 5,891,362,657

Appendix XXIV

Collateral Held For Securities on Loan

(a) Identity of issue, borrower, lessor or similar party	(b) Description of investment including maturity date, rate of interest, collateral par, or maturity value	(c) Cost	(d) Current value
Dryden Core Short-Term Bond Account ASL ERISA Global Securities Lending Pool	Pooled account Pooled account	\$ 2,070,003,865 729,857,257	\$ 1,958,180,189 730,142,275
	Total Portfolio	\$ 2,799,861,122	\$ 2,688,322,464

**WESTERN CONFERENCE OF TEAMSTERS
PENSION PLAN**

FINANCIAL STATEMENTS

DECEMBER 31, 2016

WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

FINANCIAL STATEMENTS WITH ADDITIONAL INFORMATION DECEMBER 31, 2016 AND 2015

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INDEPENDENT AUDITORS' REPORT

To the Participants and Trustees of
Western Conference of Teamsters Pension Plan

REPORT ON THE FINANCIAL STATEMENTS

We have audited the accompanying financial statements of Western Conference of Teamsters Pension Plan (the Plan), which comprise the statements of net assets available for benefits as of December 31, 2016 and 2015; the related statements of changes in net assets available for benefits for the years then ended; and the related notes to the financial statements.

MANAGEMENT'S RESPONSIBILITY FOR THE FINANCIAL STATEMENTS

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America, which includes the design, implementation and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

AUDITORS' RESPONSIBILITY

Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audits to obtain reasonable assurance about whether the financial statements are free from material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on the auditors' judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, the auditors consider internal control relevant to the Plan's preparation and fair presentation of the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal

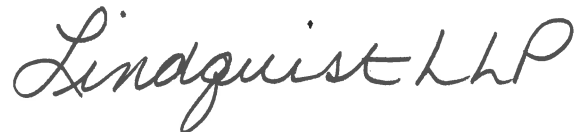
To the Participants and Trustees of
Western Conference of Teamsters Pension Plan
Page two

control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

OPINION

In our opinion, the financial statements referred to above present fairly, in all material respects, information regarding Western Conference of Teamsters Pension Plan's net assets available for benefits as of December 31, 2016, and changes therein for the year then ended and its financial status as of December 31, 2015, and changes therein for the year then ended in accordance with accounting principles generally accepted in the United States of America.

A handwritten signature in cursive script that reads "Lindquist LLP". The signature is written in dark ink and is positioned above the date.

September 7, 2017

WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS DECEMBER 31, 2016 AND 2015

ASSETS	<u>2016</u>	<u>2015</u>
INVESTMENTS - at fair value		
103-12 investment entities	\$ 1,212,766,405	\$ 1,109,910,278
Cash and cash equivalents	1,563,402,366	1,346,587,477
Common/collective trusts	10,468,298,611	9,860,936,285
Corporate debt securities	2,585,886,422	2,571,928,581
Equity securities	4,369,704,637	4,018,184,458
Insurance company contracts	8,523,995,898	8,692,237,129
Limited partnerships	4,419,988,859	4,492,561,658
Mutual fund	364,395,113	335,181,811
Other private equity	1,407,654,235	1,052,481,100
Pooled separate account	51,901,290	50,444,287
Real estate	1,246,343,826	1,165,539,150
U.S. Government and Government Agency obligations	<u>472,209,855</u>	<u>459,131,500</u>
	<u>36,686,547,517</u>	<u>35,155,123,714</u>
Securities on loan		
Corporate debt securities	20,443,658	16,452,486
Equity securities	622,904,040	433,281,035
Insurance company contracts	2,028,569,161	1,893,313,564
U.S. Government and Government Agency obligations	<u>71,325,577</u>	<u>90,589,889</u>
	<u>2,743,242,436</u>	<u>2,433,636,974</u>
Fair value of collateral held for securities on loan	<u>2,688,322,464</u>	<u>2,376,430,442</u>
Total investments	<u>42,118,112,417</u>	<u>39,965,191,130</u>
RECEIVABLES		
Due from broker for securities sold	164,211,831	149,527,181
Contributions due from employers - net	133,800,000	124,139,064
Withdrawal liability receivable - net	15,000,000	37,000,000
Accrued investment income	61,509,096	65,282,119
Swaps receivable from counterparties	6,270,065	610,936
Forward foreign currency contracts	<u>12,223,624</u>	<u>54,364</u>
Total receivables	<u>393,014,616</u>	<u>376,613,664</u>
OTHER ASSETS		
	<u>3,963,987</u>	<u>3,523,570</u>
CASH		
	<u>8,040,747</u>	<u>6,723,956</u>
Total assets	<u>42,523,131,767</u>	<u>40,352,052,320</u>
LIABILITIES AND NET ASSETS		
LIABILITIES		
Liability to return collateral held for securities on loan	2,799,861,122	2,488,327,032
Securities sold, not yet purchased	1,256,893,053	1,257,329,393
Due to broker for securities purchased	384,834,418	234,355,116
Accounts payable and accrued expenses	22,906,772	26,837,452
Swaps payable to counterparties	7,422	3,312,168
Forward foreign currency contracts	<u>11,560,775</u>	<u>56,959</u>
Total liabilities	<u>4,476,063,562</u>	<u>4,010,218,120</u>
NET ASSETS AVAILABLE FOR BENEFITS	<u>\$ 38,047,068,205</u>	<u>\$ 36,341,834,200</u>

See accompanying notes to financial statements.

WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS YEARS ENDED DECEMBER 31, 2016 AND 2015

	<u>2016</u>	<u>2015</u>
ADDITIONS		
Investment income		
Interest, dividends and other investment income	\$ 779,041,846	\$ 903,176,195
Net appreciation (depreciation) in fair value of investments	2,216,461,074	(61,011,838)
Net appreciation (depreciation) in fair value of collateral held for securities on loan	<u>357,932</u>	<u>(13,612,586)</u>
	2,995,860,852	828,551,771
Less investment expenses	<u>(198,690,207)</u>	<u>(167,383,031)</u>
Investment income - net	2,797,170,645	661,168,740
Employer contributions	1,672,814,194	1,577,395,872
Employer withdrawal liability income	10,742,250	55,999,045
Other income	<u>255,832</u>	<u>4,538,098</u>
Total additions	<u>4,480,982,921</u>	<u>2,299,101,755</u>
DEDUCTIONS		
Pension benefits	2,673,830,481	2,598,765,577
Administrative expenses	98,840,568	93,896,717
Income tax expense	<u>287,999</u>	<u>3,801,645</u>
Total deductions	<u>2,772,959,048</u>	<u>2,696,463,939</u>
NET CHANGE	1,708,023,873	(397,362,184)
TRANSFER OF ASSETS TO UNRELATED PLAN	(2,789,868)	-
NET ASSETS AVAILABLE FOR BENEFITS		
Beginning of year	<u>36,341,834,200</u>	<u>36,739,196,384</u>
End of year	<u>\$ 38,047,068,205</u>	<u>\$ 36,341,834,200</u>

See accompanying notes to financial statements.

WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

NOTES TO FINANCIAL STATEMENTS DECEMBER 31, 2016 AND 2015

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Method of Accounting - The accompanying financial statements are prepared using the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America.

Investment Valuation, Transactions and Income Recognition -

General - Investments are carried at fair value, which is determined, presented and disclosed in accordance with Financial Accounting Standards Board Accounting Standards Codification (FASB ASC) 820, *Fair Value Measurements and Disclosures*. Under FASB ASC 820, fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (i.e., the "exit price") in an orderly transaction between market participants at the measurement date.

FASB ASC 820 establishes a fair value hierarchy for inputs used in measuring fair value that maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that the most observable inputs be used when available. Observable inputs are those that market participants would use in pricing the asset or liability based on market data obtained from sources independent of the Plan. Unobservable inputs reflect the Plan's assumptions about inputs that market participants would use in pricing the investments developed based on the best information available in the circumstances. The fair value hierarchy is categorized into three levels, based on the inputs, as follows:

Level 1 - Valuations based on quoted prices in active markets for identical assets or liabilities that the Plan has the ability to access.

Level 2 - Valuations based on quoted prices in markets that are not active, quoted prices for similar investments in active markets or model-based valuations for which all significant assumptions are observable and can be corroborated by observable market data.

Level 3 - Valuations based on unobservable inputs that are supported by little or no market activity and are significant to the overall fair value measurement. Values are determined using proprietary pricing

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONT'D)

models, discounted cash flow models that include the investment entities' own judgments and estimations, or some other pricing method using unobservable inputs.

Inputs and Valuation Methods - In determining fair value, FASB ASC 820 allows various valuation approaches. The specific methods used for each of the Plan's investment classes are presented below.

103-12 investment entities: 103-12 investment entities are valued based on the net asset values and have been determined based on the unit values of the funds, which are determined by dividing the funds' net assets at fair value by the units outstanding at the valuation date. The net asset value is being used as a practical expedient to estimate fair value.

Cash and cash equivalents: The value of temporary cash held in short-term investment funds is based on quoted prices for similar assets in active markets (Level 2). Temporary cash held in banks is valued at cost, which approximates fair value (Level 1).

Common/collective trusts: Common/collective trusts hold investments in domestic and foreign equity securities, debt securities, and units in other affiliated and unaffiliated commingled trusts. The underlying assets may be valued based on quoted market prices, independent pricing services or by dealers making a market for certain securities. The unit values of the common/collective trusts are determined by dividing the underlying net asset values (assets less liabilities) by the outstanding number of units. The net asset value is being used as a practical expedient to estimate fair value.

Corporate debt securities: The fair value of corporate debt securities is generally determined based on a model that uses inputs such as interest-rate yield curves, which are similar to the valued obligations in terms of issuer, maturity and seniority (Level 2). The fair value of illiquid corporate debt securities is determined based on internally developed inputs (Level 3).

Equity securities: The fair value of common stock is generally based on quoted market prices in active markets (Level 1).

Futures contracts and options: Futures contracts and options that are publicly traded in active markets are valued at closing prices as of the last business day of the year (Level 1). Other futures contracts and options are valued at their fair value, as determined in good faith in accordance with the procedures adopted by the investment manager. Such procedures include obtaining quotes from pricing agents and utilizing pricing models based on available market data (Level 2).

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONT'D)

Insurance company contracts: The insurance company contracts consist of investments of various types, including U.S. Government and Government Agency obligations, corporate debt securities, cash and cash equivalents, real estate, pooled separate accounts, mortgages and unallocated insurance contracts. The insurance company contract investments in corporate debt securities and U.S. Government and Government Agency obligations are valued as described in the sections of this footnote entitled *Corporate debt securities* and *U.S. Government and Government Agency obligations*.

Limited partnerships (private equity) and other private equity: Limited partnerships and other private equity funds are valued using net asset value, which approximates fair value. Net asset value of these funds is based on the underlying assets' fair values, which include a combination of quoted market prices and estimated fair values determined by the general partners and managers of the other private equity funds using the most recent net asset values or capital account information available, independent appraisals, significant judgments, and various mathematical models and methodologies. The net asset value is being used as a practical expedient to estimate fair value.

Mutual fund: The fair value of the mutual fund is generally based on quoted prices in active markets (Level 1).

Pooled separate accounts (insurance company contracts): Investments in the Temporary Investment Account are stated at the principal amount invested plus income earned. Investments in the Union Mortgage Account, which is composed primarily of mortgage loans on income-producing commercial properties, are valued at estimated fair value using Prudential's Asset Liability Pricing System (ALPS). The estimated fair value of the mortgages may be adjusted for such factors as contractual prepayment options or losses in the fair value of the underlying real estate. The credit quality ratings are reviewed annually and are monitored by the portfolio manager throughout the year for events that could affect the quality of the mortgages. The underlying investments in PRISA and PRISA II real estate accounts are valued at estimated fair value based upon property appraisals prepared by independent real estate appraisers. The investment debt on acquired real estate is reported at estimated fair value, which is determined using the discounted cash flow method. The net asset value is being used as a practical expedient to estimate fair value.

Pooled separate account (other): Investments in the pooled separate account consist primarily of pooled first-mortgage loans secured by institutional-grade properties throughout the United States. The fair value of each mortgage loan is established monthly by the investment manager as the present value of future mortgage payments due thereunder. The interest rate used to calculate the present value is determined by management as the market interest rate for the current month applicable to each loan after considering the market for comparable mortgage investments including such considerations as the

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONT'D)

loan's remaining life, call features, quality, geographic location and other pertinent information. The net asset value is being used as a practical expedient to estimate fair value.

Real estate (insurance company contracts): Investments in the Western Conference of Teamsters Separate Account (WCOT) are valued at the estimated fair value based upon property appraisals prepared by independent real estate appraisers. The investment debt on acquired real estate is reported at estimated fair value, which is determined using the discounted cash flow method (Level 3).

Real estate (other): Investments in real estate accounts are valued at estimated fair value based on appraisal reports prepared by independent real estate appraisers and/or the account's investment manager (Level 3).

Swap agreements: Swap agreements are recorded on the contract date. Amounts payable or receivable under the swap agreements are included on a net basis as a receivable from or payable to the swap counterparty on the statements of net assets available for benefits. Because no market quotations are readily available, swap agreements are valued at estimated fair value, as determined by the investment manager, utilizing pricing models based on available market data (Level 2).

Unallocated insurance contracts: Investments in the Prudential Fixed-Dollar Account are stated at the principal amount invested plus income earned (Level 2).

U.S. Government and Government Agency obligations: The fair value of U.S. Government and Government Agency obligations is generally based on quoted market prices in active markets (Level 1). When quoted prices are not available, valuation is determined using a market-based model in which valuation consideration is given to yield or price of comparable securities, coupon rate, maturity, credit quality and dealer-provided prices (Level 2).

Collateral held for securities on loan: Cash collateral for securities on loan with the custodial bank has been reinvested in various types of debt securities for which values are determined using a model-based approach. Cash collateral for securities on loan through Prudential have been reinvested in the Prudential Core Investments Fund - Short-Term Bond Account (Level 2).

Valuation Methods, Consistency - The valuation techniques used in the accompanying financial statements have been consistently applied.

Transactions and Income Recognition - Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date.

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONT'D)

Accounting Pronouncements - In May 2015, FASB issued Accounting Standards Update (ASU) 2015-07, *Fair Value Measurement (Topic 820); Disclosures for Investments in Certain Entities That Calculate Net Asset Value Per Share (or its Equivalent)*. The ASU removes the requirement to categorize investments measured at fair value using net asset value (NAV) as a practical expedient within the fair value hierarchy. The Plan adopted the provisions of ASU 2015-07 for the year ended December 31, 2015. The ASU is effective for fiscal years beginning after December 15, 2016, with early adoption permitted. The Plan's management elected to adopt ASU 2015-07 early.

In July 2015, FASB issued Accounting Standards Update (ASU) 2015-12, *Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), Health and Welfare Benefit Plans (Topic 965) (Part I) Fully Benefit-Responsive Investment Contracts, (Part II) Plan Investment Disclosures, (Part III) Measurement Date Practical Expedient*, to reduce complexity in employee benefit plan accounting. The Plan adopted the provisions of ASU 2015-12 Part II for the year ended December 31, 2015. Parts I and III are not applicable to the Plan. The ASU is effective for fiscal years beginning after December 15, 2015, with early adoption permitted. The Plan's management elected to adopt Part II early.

The primary provisions of Part II that are applicable to the Plan are: (1) Disclosure of individual investments that represent five percent or more of net assets available for benefits is no longer required; (2) The net appreciation or depreciation in investments is presented in the aggregate, but will no longer be required to be disaggregated and disclosed by general type; (3) Investments will be grouped only by general type, eliminating the need to disaggregate the investments by nature, characteristics and risks; and (4) If an investment is measured at net asset value (or its equivalent) and that investment is in a fund that files a U.S. Department of Labor Form 5500, *Annual Return/Report of Employee Benefit Plan*, as a direct filing entity, disclosure of that investment's strategy will no longer be required.

Contributions Receivable - Employer contributions due and not paid prior to the year-end are recorded as employer contributions receivable. Allowance for uncollectible accounts is considered unnecessary and is not provided. Contributions due as a result of payroll audits have been recorded net of an allowance equal to the amount due because collectability is uncertain. Therefore, delinquent contributions are recorded when received.

Withdrawal Contributions Income and Receivable - Withdrawal contributions income is recognized when the withdrawal liability amount has been assessed. An allowance for uncollectible accounts is deemed necessary because collectability is uncertain due to the poor financial condition of some withdrawing employees. The allowance for uncollectible accounts as of December 31, 2016 and 2015, totaled approximately \$55.2 million and \$50.7 million, respectively.

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONT'D)

Actuarial Present Value of Accumulated Plan Benefits - Accumulated Plan benefits are those future periodic payments, including lump-sum distributions, that are attributable under the Plan's provisions to the service that participants have rendered. Accumulated Plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of participants who have died, and (c) present active participants or their beneficiaries.

Equipment and Other Fixed Assets - The Plan's computer equipment and other fixed assets are recorded at cost. Furniture and computer equipment are depreciated using the straight-line method. Internally developed software is amortized using the straight-line method. Enhancements to internally developed software that result in additional functionality are capitalized.

Depreciation and amortization is calculated using the following estimated useful lives:

Furniture	7 years
Computer equipment	3 years
Internally developed software	10 years

Depreciation and amortization expense for the years ended December 31, 2016 and 2015, totaled \$436,625 and \$366,834, respectively.

Estimates - The preparation of financial statements in conformity with generally accepted accounting principles requires management to make estimates and assumptions that affect certain reported amounts and disclosures in the financial statements. Actual results could differ from those estimates.

Risks and Uncertainties - The actuarial present value of accumulated Plan benefits is calculated based on certain assumptions pertaining to interest rates, participant demographics and other assumptions, all of which are subject to change. Due to the inherent uncertainty of the assumption process, it is at least reasonably possible that changes in these assumptions in the near term would be material to the disclosure to the financial statements of the actuarial present value of accumulated Plan benefits.

The Plan invests in various investment securities, including private equity, infrastructure, real estate and other real assets. Such investments are exposed to various risks, such as interest rate, market, liquidity, credit and fluctuations in commodities prices.

- Interest rate risk arises when the changes in interest rates affect future cash flows or the fair value of financial instruments.

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONT'D)

- Market risk is the risk that the fair value of future cash flows of the underlying investments will fluctuate because of the exchanges in market prices.
- Liquidity risk is the risk that the investments may not be able to generate sufficient cash resources to settle their obligations as they come due.
- Credit risk is the potential loss to the investment securities if counterparties fail to perform pursuant to the terms of their obligations.

Due to the level of risk associated with certain investments and the level of uncertainty with respect to changes in the value of investments, it is at least reasonably possible that changes in risks in the near term would materially affect the amounts reported in the statements of net assets available for benefits and the statements of changes in net assets available for benefits.

NOTE 2. DESCRIPTION OF THE PLAN

The following description of the Western Conference of Teamsters Pension Plan (the Plan) is provided for general information purposes only. Participants should refer to the Summary Plan Description for complete information.

General - The Plan was established pursuant to the Western Conference of Teamsters Pension Agreement and Declaration of Trust dated April 26, 1955, to provide and maintain retirement, death and termination benefits for employees in collective bargaining units represented by local unions affiliated with the Western Conference of Teamsters. The Plan defines the retirement, death and termination benefits to be provided; the conditions of eligibility for those benefits; the terms of payment; and other necessary or appropriate items. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

Board of Trustees - The Plan is administered by a Board of Trustees (the Trustees) composed of 13 union trustees and 13 employer trustees. The Trustees are selected from the various geographic areas served by the Plan.

Plan Administration - The Trustees have engaged a third-party administrator to perform administrative and managerial functions for the Plan and to implement the policies of the Trustees. The Trustees have also contracted with the third-party administrator for services relating to the testing of contributing employers' records. The purpose of the testing is to determine that the proper amount of contributions has been remitted to the Plan. The fees for these services are included in the Administrative Offices expense.

NOTE 2. DESCRIPTION OF THE PLAN (CONT'D)

Insurance Company - The Plan is party to two group annuity contracts with Prudential Insurance Company of America (Prudential): one is a participating annuity contract (GA-8216); the other is an investment-only contract (GA-8217) (see Note 12). Benefit payments and administrative services are provided under both contracts.

Vesting - Participants become vested when they have completed (1) five years of service if at least one year of service was after 1990, or (2) ten years of service if all years of service were before 1991. A participant earns a year of service when they work 500 covered hours in a Plan year. Special vesting rules apply to participants working as seasonal employees in the food processing industry, participants over the age of 52 who enter the plan as part of a new group, active participants over the age of 65 and participants working in non-covered employment at a contributing employer. Benefits earned by a non-vested participant may be permanently forfeited under certain circumstances.

Retirement Benefits - The Plan's normal retirement benefits are determined using a two-step defined benefit formula.

The first formula is the five-year-average benefit formula. This formula is used to determine an eligible participant's retirement benefits for service before 1987. Under this formula, monthly retirement benefits are based on the length of a participant's service and the rate of employer contributions payable for the participant's last five years of service. Although service after 1986 is not recognized for this formula, employer contribution rates payable on behalf of active participants through the end of 1991 are recognized in determining retirement benefits.

The second formula is the contribution-account benefit formula. This formula is used to determine an eligible participant's retirement benefits for contributory service after 1986 and, if the participant is first covered by the Plan after 1986, for non-contributory service when applicable. Under this formula, monthly retirement benefits are based on a percentage of total employer contributions payable for all of the participant's non-forfeited service after 1986.

Beginning in 2009, the benefit accrual rates were reduced to 1.20% for all participants, regardless of years of service.

Early Retirement Benefits - The three conditions for early retirement benefits eligibility are that a participant:

- be a vested participant,

NOTE 2. DESCRIPTION OF THE PLAN (CONT'D)

- has reached the earliest retirement date, and
- has retired from employment.

The Plan allows certain eligible participants to retire early and receive a retirement benefit equal to 100% of the normal retirement benefit. The subsidized early retirement benefits provided under the Plan are subject to payment of increased contribution surcharges under the Program for Enhanced Early Retirement (PEER).

Disability Retirement Benefits - To be eligible for disability retirement benefits, a participant must:

- be vested or an age pensioner,
- meet the recent coverage requirement,
- be receiving disability insurance benefits under the Federal Social Security Act,
- be under age 65 when meeting the first three conditions, and
- remain continuously disabled from the disability onset date to the date of meeting the first three conditions.

Participants eligible for disability retirement benefits receive a benefit in the amount of the early retirement benefit, if eligible, but no less than 85% of their normal retirement benefit.

Other Benefits - Surviving spouses and children are entitled to monthly survivor benefits under certain conditions. Also, beneficiaries of retired and non-retired participants are entitled to death benefits under certain conditions, as determined under the Plan.

NOTE 3. PRIORITIES UPON TERMINATION

It is the intent of the Trustees to continue the Plan in full force and effect; however, the right to discontinue the Plan is reserved to the Trustees. Termination shall not permit any part of the Plan assets to be used for, or diverted to, purposes other than the exclusive benefit of the pensioners, beneficiaries and participants. In the event of termination, the net assets of the Plan will be allocated to pay benefits in priorities as prescribed by ERISA and its related regulations. Whether or not a particular participant will receive full benefits should the Plan terminate at some future time will depend on the sufficiency of the Plan's net assets at that time and the priority of those benefits.

Certain benefits under the Plan are guaranteed by Prudential (see Note 12). In addition, certain benefits under the Plan are insured by the Pension Benefit Guaranty Corporation (PBGC) if the Plan terminates. Generally, the PBGC guarantees most vested normal-age retirement benefits, early retirement benefits, and

NOTE 3. PRIORITIES UPON TERMINATION (CONT'D)

certain disability and survivor's pensions. The PBGC does not guarantee all types of benefits, and the amount of any individual participant's benefit protection is subject to certain limitations, particularly with respect to benefit increases as a result of Plan amendments in effect for less than five years. Some benefits may be fully or partially provided, while other benefits may not be provided at all.

NOTE 4. TAX STATUS

The Plan obtained its latest determination letter, dated June 30, 2015, in which the Internal Revenue Service stated that the Plan, as then designed, was in compliance with the applicable requirements under Section 401(a) of the Internal Revenue Code and was, therefore, exempt from federal income taxes under the provisions of Section 501(a). The Plan has been amended since receiving the determination letter. However, the Trustees and the Plan's counsel believe that the Plan is currently designed and being operated in compliance with the applicable requirements of the Internal Revenue Code. Therefore, no provision for income taxes has been included in the Plan's financial statements.

Accounting principles generally accepted in the United States of America require management to evaluate the tax positions taken by the Plan and to recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. Management has analyzed the tax positions taken by the Plan and has concluded that, as of December 31, 2016, there are no uncertain positions taken, or expected to be taken, that would require recognition of a liability or disclosure in the financial statements. The Plan is subject to routine audits by the taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan believes it is no longer subject to income tax examinations for the fiscal years prior to 2013.

The Plan is invested in certain investment funds that generate unrelated business taxable income (UBTI) and alternative minimum tax (AMT). The Plan is required to file an annual tax return with the Internal Revenue Service and the applicable states and to pay federal and state income tax on the UBTI/AMT. For the years ended December 31, 2016 and 2015, the federal AMT and state UBTI taxes paid were \$287,999 and \$3,801,645, respectively. As of the end of 2016, the Plan had approximately \$98.5 million in UBTI loss carryforwards to be utilized in the future. UBTI loss carryforwards generally can be carried forward up to 20 years. A deferred tax asset relating to the accumulated loss carryforward of approximately \$39.0 million has been recorded, less a 100% valuation allowance. The valuation allowance is based on all available evidence that the deferred tax asset will not be realized due to the uncertain nature of the UBTI being generated on an annual basis. As of the date of this report, the potential tax expense for 2016 is unknown because the investment entities that may generate UBTI/AMT have not yet reported their results for 2016.

NOTE 5. FUNDING POLICY

The Trust Agreement provides that the Trustees shall establish and adjust the levels of prospective Plan benefits so that the employer contributions received by the Plan will always meet the minimum funding standards of Section 302 of ERISA and Section 412 of the Internal Revenue Code of 1986. The Trustees have established a funding policy that specifies funding targets that may result in more rapid funding than prescribed by the minimum funding standards and that provides for benefit adjustments based on specified funding targets.

Employer contributions are determined from employment hours reported by participating employers and the contractual employer contribution rates in effect.

The Plan's actuary has advised that the minimum funding requirements of ERISA are being met as of January 1, 2016 and 2015.

NOTE 6. MAJOR EMPLOYER

During each of the years ended December 31, 2016 and 2015, approximately 42% and 41%, respectively, of contributions were received from one employer.

NOTE 7. ACTUARIAL INFORMATION

The actuarial present value of accumulated Plan benefits as determined by the Plan's actuary as of December 31, 2015, is as follows:

Actuarial present value of accumulated Plan benefits	<u>In Thousands</u>
Vested benefits	
Participants currently receiving payments	\$ 23,282,149
Other participants	<u>15,952,028</u>
Total vested benefits	39,234,177
Non-vested benefits	<u>1,840,022</u>
Total actuarial present value of accumulated Plan benefits	<u>\$ 41,074,199</u>

NOTE 7. ACTUARIAL INFORMATION (CONT'D)

The actuarial present value of accumulated Plan benefits as determined by the Plan's actuary as of December 31, 2015, is as follows:

	<u>In Thousands</u>
Actuarial present value of accumulated Plan benefits at beginning of year	\$ <u>40,167,611</u>
Increase (decrease) during the year attributable to:	
Benefits accumulated	755,663
Actuarial (gain)/loss	(985)
Plan amendments	2,107
Interest	2,717,251
Benefits paid	(2,598,766)
Change in actuarial assumptions	<u>31,318</u>
Net change	<u>906,588</u>
Actuarial present value of accumulated Plan benefits at end of year	\$ <u><u>41,074,199</u></u>

NOTE 7. ACTUARIAL INFORMATION (CONT'D)

The method used in the valuation was the unit-credit actuarial cost method. The significant actuarial assumptions used are as follows:

Assumed rates of return on investments and the rates used to discount liabilities specially backed by dedicated asset investments:

Fixed-Dollar Account:	6.5%.
82/84 Annuity Account:	8.41% (2016); 5.87% (2015).
Strategic Bond Account:	4.69% (2016); 4.88% (2015).

Assumed rates of return on remaining investments and the rates used to discount remaining liabilities: 7.00%, net of investment expenses.

Expenses: \$97 million.

Rates of age retirements: Tables developed from Plan experience based on years of service, eligibility for PEER and other factors.

Rates of employee terminations: Tables developed from Plan experience based on separate rates for non-seasonal and seasonal employees.

Rates of mortality for retirements: Tables developed from the RP-2000 mortality tables for men and RP-2014 mortality tables for women and adjustment factors modified to reflect Plan experience.

Rates of mortality for disability retirements: Tables developed from Plan experience.

Survivor benefit cost: Family composition tables from the 15th Actuarial Valuation published by the Railroad Retirement Board.

The above actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated Plan benefits. Pension benefits in excess of the present assets of the Plan are dependent on contributions received under collective bargaining agreements with employers and on income from investments.

Because information on the accumulated Plan benefits at December 31, 2016, and the changes therein for the year then ended are not included above, these financial statements do not purport to present a complete presentation of the financial status of the Plan as of December 31, 2016, and the changes in its financial status for the year then ended, but only present the net assets available for benefits and the changes

NOTE 7. ACTUARIAL INFORMATION (CONT'D)

therein as of and for the year ended December 31, 2016. The complete financial status is presented as of December 31, 2015.

NOTE 8. INVESTMENTS AT FAIR VALUE HIERARCHY

Assets measured at fair value on a recurring basis, based on their fair value hierarchy at December 31, 2016, are as follows:

Description	December 31, 2016	Fair Value Measurements at Reporting Date Using:		
		Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
Assets in the fair value hierarchy				
Cash and cash equivalents	\$ 1,563,402,366	\$ 73,501,501	\$ 1,489,900,865	\$ -
Collateral for securities on loan	2,688,322,464	-	2,688,322,464	-
Corporate debt securities	2,606,330,080	-	2,457,262,608	149,067,472
Equity securities	4,992,608,677	4,975,538,615	17,070,062	-
Insurance company contracts				
Cash and cash equivalents	154,759,157	-	154,759,157	-
Corporate debt securities	3,002,922,994	-	3,002,922,994	-
Real estate and mortgages	1,200,053,561	-	28,538,423	1,171,515,138
Unallocated insurance contracts	100,606,689	-	100,606,689	-
U.S. Government and Government Agency obligations	3,337,201,823	-	3,337,201,823	-
Total insurance company contracts	7,795,544,224	-	6,624,029,086	1,171,515,138
Mutual fund	364,395,113	364,395,113	-	-
Real estate	1,246,343,826	-	-	1,246,343,826
U.S. Government and Government Agency obligations	543,535,432	306,265,085	237,270,347	-
Total assets in the fair value hierarchy	21,800,482,182	\$ 5,719,700,314	\$ 13,513,855,432	\$ 2,566,926,436
Investments measured at net asset value				
103-12 investment entities	1,212,766,405			
Common/collective trusts	10,468,298,611			
Insurance company contracts				
Pooled separate accounts	2,757,020,835			
Limited partnerships	4,419,988,859			
Other private equity	1,407,654,235			
Pooled separate account	51,901,290			
Total investments measured at net asset value	20,317,630,235			
Total investments at fair value	\$ 42,118,112,417			

NOTE 8. INVESTMENTS AT FAIR VALUE HIERARCHY (CONT'D)

Assets measured at fair value on a recurring basis, based on their fair value hierarchy at December 31, 2015, are as follows:

Description	December 31, 2015	Fair Value Measurements at Reporting Date Using:		
		Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
Assets in the fair value hierarchy				
Cash and cash equivalents	\$ 1,346,587,477	\$ 2,722,927	\$ 1,343,864,550	\$ -
Collateral for securities on loan	2,376,430,442	-	2,376,430,442	-
Corporate debt securities	2,588,381,067	-	2,454,576,092	133,804,975
Equity securities	4,451,465,493	4,451,465,493	-	-
Insurance company contracts				
Cash and cash equivalents	143,116,579	-	143,116,579	-
Corporate debt securities	3,348,274,838	-	3,348,274,838	-
Real estate and mortgages	1,497,669,587	-	30,633,767	1,467,035,820
Unallocated insurance contracts	98,162,705	-	98,162,705	-
U.S. Government and Government Agency obligations	3,056,627,092	-	3,056,627,092	-
Total insurance company contracts	8,143,850,801	-	6,676,814,981	1,467,035,820
Mutual fund	335,181,811	335,181,811	-	-
Real estate	1,165,539,150	-	-	1,165,539,150
U.S. Government and Government Agency obligations	549,721,389	285,696,305	264,025,084	-
Total assets in the fair value hierarchy	20,957,157,630	\$ 5,075,066,536	\$ 13,115,711,149	\$ 2,766,379,945
Investments measured at net asset value				
103-12 investment entities	1,109,910,278			
Common/collective trusts	9,860,936,285			
Insurance company contracts				
Pooled separate accounts	2,441,699,892			
Limited partnerships	4,492,561,658			
Other private equity	1,052,481,100			
Pooled separate account	50,444,287			
Total investments measured at net asset value	19,008,033,500			
Total investments at fair value	\$ 39,965,191,130			

NOTE 8. INVESTMENTS AT FAIR VALUE HIERARCHY (CONT'D)

A reconciliation of the activity from the beginning to the end of year for assets measured at fair value on a recurring basis using significant unobservable inputs (Level 3) at December 31, 2016 and 2015, follows. The amount of total gains or losses for the year included in the changes in net assets available for benefits attributable to the unrealized gains or losses of assets still held at year-end is also included.

Fair Value Measurements Using Significant Unobservable Inputs (Level 3):

December 31, 2016	Insurance Company		Corporate	Total
	Contracts	Real Estate	Debt Securities	
Beginning balance	\$ 1,467,035,820	\$ 1,165,539,150	\$ 133,804,975	\$ 2,766,379,945
Total realized/unrealized gains or losses included in changes in net assets	94,831,819	57,423,132	(6,394,545)	145,860,406
Purchases	-	-	61,746,594	61,746,594
Sales, withdrawals and distributions	(453,016,559)	(40,500,000)	(40,089,552)	(533,606,111)
Investment income (net of expenses)	62,664,058	63,881,544	-	126,545,602
Transfers in/out	-	-	-	-
Ending balance	<u>\$ 1,171,515,138</u>	<u>\$ 1,246,343,826</u>	<u>\$ 149,067,472</u>	<u>\$ 2,566,926,436</u>

The amount of total gains or losses for the period included in changes in net assets attributable to the change in unrealized gains or losses relating to assets still held at the reporting date

\$ 91,176,325	\$ 57,423,132	\$ 6,191,007	\$ 154,790,464
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Fair Value Measurements Using Significant Unobservable Inputs (Level 3):

December 31, 2015	Insurance Company		Corporate	Total
	Contracts	Real Estate	Debt Securities	
Beginning balance	\$ 1,221,684,076	\$ 1,105,434,794	\$ 126,776,280	\$ 2,453,895,150
Total realized/unrealized gains or losses included in changes in net assets	163,002,026	104,748,409	(20,964,391)	246,786,044
Purchases	50,000,000	49,150,000	84,922,594	184,072,594
Sales, withdrawals and distributions	(40,000,000)	(159,947,369)	(40,333,828)	(240,281,197)
Investment income (net of expenses)	72,349,718	66,153,316	-	138,503,034
Transfers in/out	-	-	(16,595,680)	(16,595,680)
Ending balance	<u>\$ 1,467,035,820</u>	<u>\$ 1,165,539,150</u>	<u>\$ 133,804,975</u>	<u>\$ 2,766,379,945</u>

The amount of total gains or losses for the period included in changes in net assets attributable to the change in unrealized gains or losses relating to assets still held at the reporting date

\$ 161,176,467	\$ 121,992,095	\$ (5,729,044)	\$ 277,439,518
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NOTE 8. INVESTMENTS AT FAIR VALUE HIERARCHY (CONT'D)

For fair value measurements categorized within Level 3 of the fair value hierarchy, the following table presents quantitative information about the significant unobservable inputs used. This table does not include investments valued at net asset value or its equivalent; refer to Note 11 for the required disclosures for the investments valued at net asset value or its equivalent.

<u>Instrument</u>	<u>Fair Value at December 31, 2016</u>	<u>Principal Valuation Technique</u>	<u>Unobservable Inputs</u>	<u>Range of Significant Input Values</u>
Real estate	\$ 2,417,858,964	Appraisals and Discounted Cash Flows	Discount Rates Capitalization Rates Expense Growth Rates	5.50%–11.00% 4.75%–9.50% 3.00%
Corporate debt securities	149,067,472	Discounted Cash Flow Analysis	Hypothetical Market Yield Long Term Growth Rate Discount Rate	8.00%–20.18% 2.00%–3.00% 13.00%–16.00%
		Guideline Company Method	Revenue Multiple EBITDA Multiple Control Premium	0.20x–1.40x 4.25x–13.68x 20.0%
		Guideline Transaction Method	Revenue Multiple EBITDA Multiple Discount Rate	0.34x–1.48x 8.88x–15.70x 13.00%–16.00%
		Black-Scholes Option Model	Volatility	22.00%–33.00%
		Market Value In-Use / NOLV	Discount Rate	11.00%–15.00%
<u>Instrument</u>	<u>Fair Value at December 31, 2015</u>	<u>Principal Valuation Technique</u>	<u>Unobservable Inputs</u>	<u>Range of Significant Input Values</u>
Real estate	\$ 2,632,574,970	Appraisals and Discounted Cash Flows	Discount Rates Capitalization Rates Expense Growth Rates	6.00%–10.50% 4.50%–9.50% 3.00%
Corporate debt securities	133,804,975	Discounted Cash Flow Analysis	Discount Rate Perpetual Growth Rate	3.00%–23.34% 2.50%
		Guideline Company Method	Revenue Multiple EBITDA Multiple Control Premium	0.22x–1.50x 2.65x 15.00%–20.00%
		Guideline Transaction Method	Revenue Multiple EBITDA Multiple	0.33x–1.45x 8.42x
		Black-Scholes Option Model	Volatility	18.00%–30.00%

NOTE 9. FINANCIAL INSTRUMENTS

As part of the total investment strategy, and to meet the primary objectives established by the Trustees, several of the Plan's investment managers utilize derivative financial instruments. Risks associated with derivatives vary widely, but generally may be categorized as market risk, credit risk and interest rate risk. Market risk is defined as that risk associated with fluctuations in market price. Credit risk is defined as that risk associated with an entity not paying. Interest rate risk is defined as risk associated with changes in general interest rates or yield curves that could adversely affect the fair value of an investment.

Some of the Plan's investment managers enter into options, warrants and rights, futures, swaps and forward currency exchange contracts. The Plan uses futures, options and swaps for hedging purposes and not on a speculative basis, but the use of these instruments would be considered trading securities for purposes of reporting. The Plan uses futures, swaps and forwards for bona-fide hedging purposes and to manage duration, yield curve, convexity, spread risk and credit risk with portfolios.

In addition, investment managers utilize currency forward transactions to protect or partially protect against fluctuations in exchange rates between countries when purchasing non-dollar issues for the portfolio. These instruments are helpful in eliminating volatility that may be experienced by the portfolio due to changes in exchange rates. By purchasing or selling the proper amount of these instruments, the investment manager is able to capture the underlying value of the foreign security without taking on the additional risk of currency.

An option is a contract that grants the right, but not the obligation, to exercise a specific purchase or sales transaction at a stated exercise price. Warrants and rights are investment instruments similar to options. A futures contract is a standardized agreement between two parties to buy and sell an asset at a set price on a future date. The Plan enters into financial futures contracts solely for the purpose of hedging its existing portfolio securities, or securities the Plan intends to purchase, against fluctuations in fair value caused by changes in prevailing interest rates or as substitutes for cash securities permitted under the relative account guidelines. Upon entering into a financial futures contract, the Plan is required to pledge to the broker an amount in cash, United States government securities or other assets equal to a certain percentage of the contract amounts (initial margin deposit).

Subsequent payments, known as "variation margin," are made or received by the Plan each day, depending on the daily fluctuations in the fair value of the underlying security. The Plan recognizes an unrealized gain or loss equal to the daily variation margin. Should market conditions move unexpectedly, the Plan may not achieve the anticipated benefits of the financial futures contracts and may realize a loss. When the contract is closed, the Plan recognizes a realized gain or loss equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

NOTE 9. FINANCIAL INSTRUMENTS (CONT'D)

The use of futures transactions involves the risk of imperfect correlation in movements in the price of futures contracts, interest rates, and the underlying hedged assets. The variation margin receivable/payable is included in accrued investment income on the statements of net assets available for benefits.

The Plan has entered into interest rate swap agreements. Through such transactions, the parties agree to pay, on specific dates, either a fixed or floating rate of interest on the contract amount. Risks in these transactions involve both the risk of counterparty nonperformance under the terms of the contract and the risk associated with changes in the market value of the swaps.

The Plan has also entered into foreign currency forward contracts to protect its investments in foreign securities from price declines caused by changes in currency exchange rates. A foreign currency forward contract is a commitment to purchase or sell a foreign currency on a future date at a negotiated forward rate. The gain or loss arising from the difference between the value of the original contracts and the value upon closing such contracts is included in net realized gain or loss on foreign currency transactions. Fluctuations in the value of open foreign currency forward contracts are recorded as unrealized gains and losses.

The Plan may sell a security it does not own in anticipation of a decline in the fair value of that security. When the Plan sells a security short, it must borrow the security sold short and deliver it to the broker-dealer through which the short sale was made. A gain, limited to the price at which the Plan sold the security short, or a loss, unlimited in size, will be recognized upon termination of the short sale.

NOTE 9. FINANCIAL INSTRUMENTS (CONT'D)

Total open contracts and unrealized gain (loss) by category at December 31, 2016, consisted of the following:

<u>Type</u>	<u>Position</u>	<u>Notional/ Contractual Amount</u>	<u>Unrealized Gain (Loss)</u>
Futures			
U.S. Treasury Bond Futures	Long	\$ 2,555,440,650	\$ (2,903,036)
U.S. Treasury Bond Futures	Short	(208,877,537)	(377,051)
Euro Dollar Futures	Short	(6,147,048)	(3,017)
Total futures		<u>\$ 2,340,416,065</u>	<u>\$ (3,283,104)</u>
Swaps			
Interest Rate Swaps	Long	\$ 1,006,724,500	\$ 6,247,408
Interest Rate Swaps	Short	(1,006,724,500)	-
Total swaps		<u>\$ -</u>	<u>\$ 6,247,408</u>
Options			
Interest Rate Swap Call Options	Long	\$ 450,000	\$ -
Interest Rate Swap Call Options	Short	(44,310,000)	231,346
Interest Rate Swap Put Options	Long	12,400,000	-
Interest Rate Swap Put Options	Short	(61,620,000)	70,352
Equity Put Options	Long	12,390,000	(229,374)
Equity Call Options	Long	30,579,600	2,805,381
Equity Call Options	Short	(9,092,300)	44,195
Total options		<u>\$ (59,202,700)</u>	<u>\$ 2,921,902</u>
Forward contracts foreign currency			
Pay JPY/Rec USD			<u>\$ 662,849</u>
Total forward contracts foreign currency			<u>\$ 662,849</u>

NOTE 9. FINANCIAL INSTRUMENTS (CONT'D)

Total open contracts and unrealized gain (loss) by category at December 31, 2015, consisted of the following:

<u>Type</u>	<u>Position</u>	<u>Notional/ Contractual Amount</u>	<u>Unrealized Gain (Loss)</u>
Futures			
U.S. Treasury Bond Futures	Long	\$ 2,245,680,237	\$ (3,397,992)
U.S. Treasury Bond Futures	Short	(335,896,181)	1,304,826
Euro Dollar Futures	Long	86,339,884	(241,292)
Euro Dollar Futures	Short	(85,688,078)	180,120
Total futures		<u>\$ 1,910,435,862</u>	<u>\$ (2,154,338)</u>
Swaps			
Interest Rate Swaps	Long	\$ 546,747,000	\$ (2,732,343)
Interest Rate Swaps	Short	(546,747,000)	-
Total swaps		<u>\$ -</u>	<u>\$ (2,732,343)</u>
Options			
Interest Rate Swap Call Options	Long	\$ 1,845,350,000	\$ (801,141)
Interest Rate Swap Call Options	Short	(1,871,450,000)	(292,789)
Interest Rate Swap Put Options	Long	3,120,000	(96,244)
Interest Rate Swap Put Options	Short	(26,100,000)	377,033
Equity Put Options	Long	6,881,200	1,678,705
Equity Call Options	Long	30,194,400	(36,453)
Equity Call Options	Short	(4,001,600)	1,534,729
Total options		<u>\$ (16,006,000)</u>	<u>\$ 2,363,840</u>
Forward contracts foreign currency			
Pay USD/Rec EUR			<u>\$ 2,595</u>
Total forward contracts foreign currency			<u>\$ 2,595</u>

The accompanying financial statements reflect these unrealized gains and losses, not the gross value or notional amount of the underlying securities. At December 31, 2016 and 2015, approximately \$20,140,000 and \$17,478,000, respectively, had been pledged against the futures contracts to cover the initial margin and collateral requirements.

NOTE 10. SECURITIES LENDING

The Trustees authorized the Plan to enter into securities lending agreements with a custodial bank and Prudential (the Lending Agents) to lend securities to third parties. The Lending Agents must obtain collateral from the borrowers in the form of cash or securities issued or guaranteed by the United States Government or its agencies equal to at least 102% (105% for foreign loans) of the market value of the loaned securities plus accrued income. The market value of the collateral is marked to market daily. Except as noted below, if the market value of the collateral is less than the minimum percentage (100%), the Lending Agents require that additional collateral be delivered the following day to meet the required percentage of the market value of the loaned securities, plus accrued interest. During the time the securities are on loan, the Plan will continue to receive the interest and dividends, or amounts equivalent thereto, on the loaned securities. The right to terminate the loan is given to both the lenders and the borrowers, subject to appropriate notice. Upon termination of the loan, the borrowers will return to the lenders securities identical to the loaned securities and the collateral held by lenders will be returned to the borrowers.

The fair value of the securities on loan is as follows:

	<u>December 31,</u>	
	<u>2016</u>	<u>2015</u>
Securities on loan, at fair value		
Custodial bank	\$ 714,673,275	\$ 540,323,410
Prudential	<u>2,028,569,161</u>	<u>1,893,313,564</u>
Total securities on loan	<u>\$ 2,743,242,436</u>	<u>\$ 2,433,636,974</u>

The Lending Agents are authorized to invest and reinvest any and all cash collateral. Cash collateral may be invested or reinvested in accordance with the investment guidelines set forth in the securities lending agreements. Prudential invested a portion of the cash collateral in the Prudential Core Investment Fund - Short-Term Bond Series Account (Prudential Bond Account), an approved vehicle for reinvested cash collateral. The custodial bank reinvested the cash collateral in a pool of approved securities.

NOTE 10. SECURITIES LENDING (CONT'D)

The liability to return securities lending collateral, unrealized gains (losses) and fair value of collateral are as follows:

<u>As of December 31, 2016</u>	<u>Liability to Return Collateral</u>	<u>Unrealized Gains (Losses)</u>	<u>Fair Value of Collateral</u>
Collateral for securities on loan			
Custodial bank	\$ 729,857,257	\$ 285,018	\$ 730,142,275
Prudential Bond Account	<u>2,070,003,865</u>	<u>(111,823,676)</u>	<u>1,958,180,189</u>
Total	<u>\$ 2,799,861,122</u>	<u>\$ (111,538,658)</u>	<u>\$ 2,688,322,464</u>
<u>As of December 31, 2015</u>	<u>Liability to Return Collateral</u>	<u>Unrealized Gains (Losses)</u>	<u>Fair Value of Collateral</u>
Collateral for securities on loan			
Custodial bank	\$ 552,446,613	\$ (125,684)	\$ 552,320,929
Prudential Bond Account	<u>1,935,880,419</u>	<u>(111,770,906)</u>	<u>1,824,109,513</u>
Total	<u>\$ 2,488,327,032</u>	<u>\$ (111,896,590)</u>	<u>\$ 2,376,430,442</u>

As shown on the statements of changes in net assets available for benefits, the unrealized gains/(losses) on the reinvested collateral for the years ended December 31, 2016 and 2015, totaled \$357,932 and \$(13,612,586), respectively.

Although the Plan's securities lending activities are collateralized as described above, they involve both market and credit risk. In this context, market risk refers to the possibility that the borrowers of securities will be unable to collateralize their loan upon a sudden material change in the fair value of the loaned securities or collateral. Credit risk refers to the possibility that counterparties involved in the securities lending program may fail to perform in accordance with the terms of their contracts. To minimize risk, the Plan restricts counterparties to the highest quality firms. If a loan of securities is terminated and such securities are returned, the Plan could sustain realized losses on the collateral if it were necessary to liquidate collateral invested in the Prudential Bond Account.

The Plan earned securities lending income (net of fees) totaling approximately \$22,345,000 and \$22,268,000, respectively, for the years ended December 31, 2016 and 2015. These amounts are included in investment income on the statements of changes in net assets available for benefits.

NOTE 11. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE

The Plan utilizes net asset value (NAV) per share (or its equivalent), as a practical expedient, to measure fair value when the investment does not have a readily determinable fair value and the net asset value is calculated in a manner consistent with investment company accounting. The fair value of the following investments was measured using NAV (or its equivalent).

Investment Type	Fair Value at December 31,			Redemption Frequency (if currently eligible)	Redemption Notice Period	Remaining Commitment December 31,	
	2016	2015				2016	2015
103-12 investment entities	\$ 327,243,803	\$ 307,780,194	{a}	Semi-monthly	10 days	\$ -	\$ -
103-12 investment entities	885,522,602	802,130,084	{a}	Monthly	5 days	-	-
Common/collective trusts	7,407,647,214	6,939,320,864	{b}	Daily	None-2 days	-	-
Common/collective trusts	3,060,651,397	2,921,615,421	{b}	Weekly	1-2 days	-	-
Limited partnerships							
Fixed income	26,769,296	23,280,760	{c}	Daily	None required	-	-
Fixed income	53,147,490	131,451,953	{c}	Bi-annually	90 days	-	-
Fixed income	1,021,802,659	833,041,095	{c}	Not permitted	N/A	784,100,000	712,800,000
Infrastructure	558,103,386	622,577,385	{d}	Quarterly	90 days	-	-
Infrastructure	382,030,858	472,580,647	{d}	Semi-annually	90 days	-	-
Infrastructure	233,881,119	243,934,385	{d}	Not permitted	N/A	14,600,000	14,600,000
Private equity	191,961,509	240,253,567	{e}	Quarterly	90 days	-	-
Private equity	1,401,747,068	1,276,834,750	{e}	Not permitted	N/A	991,900,000	771,450,000
Real assets	-	176,495,131	{f}	Monthly	30 days	-	-
Real assets	550,545,474	472,111,985	{f}	Not permitted	N/A	373,000,000	469,300,000
Other private equity							
Fixed income	27,485,616	26,300,949	{g}	Daily	None required	-	-
Fixed income	121,196,533	111,798,199	{g}	Daily	90 days	110,000,000	10,000,000
Fixed income	84,910,035	77,917,128	{g}	Semi-annually	180 days	-	-
Fixed income	179,937,332	204,485,604	{g}	Not permitted	N/A	4,800,000	4,800,000
Private equity	-	65,609,138	{h}	Semi-annually	180 days	-	-
Private equity	-	13,518,607	{h}	3 years	180 days	-	-
Private equity	255,999,903	169,718,792	{h}	Not permitted	N/A	69,300,000	139,900,000
Real estate	176,415,413	125,116,402	{i}	Quarterly	N/A	132,800,000	198,400,000
Real estate	561,709,403	258,016,281	{i}	See {i}	See {i}	39,100,000	77,700,000
Pooled separate accounts	554,143,447	322,988,830	{j}	Daily	15 days	-	-
Pooled separate accounts	516,262,025	494,821,333	{j}	Monthly	30-90 days	-	-
Pooled separate accounts	1,738,516,653	1,674,334,016	{j}	Quarterly	90 days	-	-
	<u>\$ 20,317,630,235</u>	<u>\$ 19,008,033,500</u>					

In addition to the remaining commitments identified above, the Plan has an unfunded commitment to the Western Conference of Teamsters Separate Account (WCOT) real estate holding totaling \$50,000,000 and \$290,600,000 as of December 31, 2016 and 2015, respectively.

**NOTE 11. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE
(CONT'D)**

- {a} These investments are direct filing entities with the Department of Labor; therefore, information regarding the investments' strategy is not disclosed.
- {b} This class includes investments in common/collective trusts that invest in domestic equities, international equities, commodities and fixed-income securities. The investment managers adopt a strategy in order to track or exceed the following indices: Barclays Capital U.S. Treasury Bellwethers 3-Month Index, S&P 500 Index, Dow Jones U.S. Completion Total Stock Market Index, and MSCI All Country World Index ex-U.S.
- {c} This class of investments consists of limited partnerships that invest in various types of fixed-income securities directly or indirectly through other limited partnerships. The strategies used by the limited partnerships include investments in mezzanine securities, first-lien senior-secured debt, investments in distressed debt, bank loans and distressed residential real estate loans.
- {d} This class of investments consists of three limited partnerships that invest in domestic and international infrastructure-related projects. These investments seek to provide superior returns through various domestic and international infrastructure projects, such as wind farms, wastewater plants, airports and electrical distribution.
- {e} This class of investments consists of limited partnerships that are considered private equity investments. The managers in this class utilize various investment strategies in order to achieve superior returns and capital appreciation. Investments may be made directly by the limited partnership or indirectly through a fund-of-funds investment structure. Strategies utilized by these managers include activist investments, investments in middle-market business, investments in transportation-related companies, and domestic and international equity and equity-related investments.
- {f} This investment class consists of limited partnerships that invest in real assets, including oil and gas-focused investments and commodities. The oil and gas investments include U.S. and international privately negotiated equity and equity-related investments, and investments in known energy-producing, on-shore regions of North America. These investments seek to provide a diverse portfolio of energy and energy-related infrastructure investments. The commodity-focused investment seeks to outperform a simple average of the following four major commodities indices: S&P Goldman Sachs Commodity Total Return Index, DJ UBS Commodity Total Return Index, Reuters/Jefferies Commodity Research Bureau's Total Return Index and Rogers International Commodity Total Return Index.

**NOTE 11. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE
(CONT'D)**

- {g} This class of investments includes limited liability companies and other private equity funds that focus on fixed-income investments. These funds make direct or indirect investments that seek to generate current income and capital appreciation while minimizing the risk of loss of principal through lending to middle-market companies, commercial lending and high-yield structured finance securities.
- {h} This investment class represents limited liability companies and other private equity investments that focus on real estate ventures, venture capital and corporate finance transactions. The strategy of the real estate venture fund is to acquire, own and manage residential rental real estate, primarily single-family homes, in various major markets in the U.S. The venture capital investments generate capital returns by making direct equity-oriented investments in venture capital companies or investing in limited partnerships that make equity-oriented investments in venture capital companies. These investments can include early-stage investments in businesses still in the conceptual stage, businesses where products may not be fully developed and revenues and/or profits may be several years away, and later-stage venture capital investments in need of additional growth capital. The corporate finance investment seeks to generate capital returns through investing directly or indirectly in management buy-in, management buy-out and leveraged buy-out transactions.
- {i} This class of investments includes two limited liability companies that directly own timber-producing real estate and related assets, or real estate devoted to agricultural use. A request for a partial withdrawal from the timber-related investment may be made at any time, and the investment manager will sell such investments allocated to the Plan's account, as it determines it necessary, to obtain funds for each partial withdrawal.
- {j} The pooled separate accounts maintained by Prudential include holdings in debt securities, mortgage securities and real estate investments. The debt security investment strategy seeks to achieve long-term total return greater than public bond portfolios of comparable credit quality and duration by primarily investing in privately placed corporate debt securities. The mortgage portfolio invests in mortgages on properties constructed with union labor with fixed maturity dates. The real estate accounts invest in diversified equity real estate investments in income-producing properties with potential for capital appreciation, office buildings, retail, hotel and self-storage properties. The real estate accounts target returns similar to the NFI-ODCE Index. The pooled separate account maintained by Union Labor Life Insurance Company include mortgage securities. The mortgage

**NOTE 11. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE
(CONT'D)**

portfolio invests in mortgages on properties constructed with union labor. The portfolio is benchmarked against the Barclays Capital Aggregate Index (the Index). Target returns may vary because the Index include securities that are SEC registered or unregistered while the portfolio holdings are not publicly traded and the holdings, characteristics and volatility may differ.

NOTE 12. NET ASSETS AVAILABLE FOR BENEFITS

The Plan allocates net assets available for benefits between Retired and Survivor Guaranteed Annuities and certain Non-Guaranteed Benefits for Retirees and Survivors and Future Retirees and Survivors. Effective January 1, 1998, the Plan entered into two insurance company group annuity contracts with Prudential, which superseded the group annuity contract in effect since 1955. Under one contract, Prudential guarantees retirement benefits to a closed group of annuitants and their beneficiaries (Retired and Survivor Guaranteed Annuities). The initial contribution to this contract was \$7.46 billion, representing an amount equal to 105% of the Contract Liability Amount as of the effective date of the contract. This contract will remain in full force and effect until such date that there are no further annuities or other guaranteed payments payable under the contract. The contract will terminate at that time, and the remaining assets held under the contract, if any, less any expenses or other fees, will be transferred back to the general Plan assets. Non-Guaranteed Benefits are covered by the remaining Plan assets, including a second contract that consists of separate investment accounts managed by Prudential. The net assets available for benefits allocated between the Retired and Survivor Guaranteed Annuities and Non-Guaranteed Benefits for Retirees and Survivors and Future Retirees and Survivors are summarized as follows:

	<u>December 31,</u>	
	<u>2016</u>	<u>2015</u>
Retired and Survivor		
Guaranteed Annuities	\$ 1,717,759,036	\$ 1,967,497,807
Non-Guaranteed Benefits		
for Retirees and Survivors and		
Future Retirees and Survivors	<u>36,329,309,169</u>	<u>34,374,336,393</u>
Net assets available for benefits	<u>\$ 38,047,068,205</u>	<u>\$ 36,341,834,200</u>

NOTE 13. EMPLOYER WITHDRAWAL LIABILITY

The Plan complies with the provisions of the Multiemployer Pension Plan Amendment Act of 1980 (MPPAA), which requires imposition of withdrawal liability on a contributing employer that partially or totally withdraws from the Plan. Under the provisions of MPPAA, a portion of the Plan's unfunded vested liability would be allocated to a withdrawing employer. The Plan's actuary has advised the Plan that, as of December 31, 2015, the Plan has an estimated unfunded vested liability of \$3.271 billion for withdrawal liability purposes.

For the years ended December 31, 2016 and 2015, employers who have withdrawn from the Plan have been assessed a withdrawal liability of approximately \$13,800,000 and \$31,800,000, respectively. Due to the poor financial condition of some withdrawing employers, it is likely that the withdrawn employers assessed withdrawal liability will file for bankruptcy, become insolvent, or otherwise default on their withdrawal liability payment obligations. Generally accepted accounting principles state that the amounts assessed against employers withdrawing from the Plan may be recorded as a receivable, net of an allowance for uncollectible amounts. The Trustees of the Plan are concerned that, even with their best efforts at estimating an allowance for uncollectibility, the amount of withdrawal liability that will actually be received may vary significantly. In accordance with the Plan's accounting policy, the Plan has recorded a receivable of \$15,000,000 and \$37,000,000, as of December 31, 2016 and 2015, respectively. During the years ended December 31, 2016 and 2015, the Plan recorded approximately \$11,000,000 and \$56,000,000 in withdrawal liability revenue.

NOTE 14. RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

The following is a reconciliation of net assets available for benefits per the financial statements to the Form 5500. Benefit obligations currently payable represents payments to be issued subsequent to the end of the year for participants whose benefits were approved for payment prior to year-end.

	<u>December 31,</u>	
	<u>2016</u>	<u>2015</u>
Net assets available for benefits per the financial statements	\$ 38,047,068,205	\$ 36,341,834,200
Benefit obligations currently payable	<u>(6,950,508)</u>	<u>(8,773,330)</u>
Net assets available for benefits per the Form 5500	<u>\$ 38,040,117,697</u>	<u>\$ 36,333,060,870</u>

NOTE 14. RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500 (CONT'D)

The following is a reconciliation of benefits paid to or for participants per the financial statements to the Form 5500 for the year ended December 31, 2016:

Benefits paid to or for participants per the financial statements	\$ 2,673,830,481
Add - amounts currently payable at end of year	6,950,508
Less - amounts currently payable at beginning of year	<u>(8,773,330)</u>
Benefits paid to or for participants per the Form 5500	<u>\$ 2,672,007,659</u>

NOTE 15. TRANSFER OF ASSETS

During the year ended December 31, 2016, the Plan transferred \$2,789,868 to the IAM National Pension Plan (the IAM Plan). The payment represents a transfer required under ERISA Section 4235 of the Plan's nonforfeitable benefit liability to the IAM Plan for certain employees that ceased participating in the Plan and began participating in the IAM Plan as a result of a certified change of collective bargaining representative.

NOTE 16. SUBSEQUENT EVENTS

Subsequent events were evaluated through the date on which the financial statements were available to be issued. This date is approximately the same as the independent auditors' report date.

ADDITIONAL INFORMATION



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INDEPENDENT AUDITORS' REPORT ON ADDITIONAL INFORMATION

To the Participants and Trustees of
Western Conference of Teamsters Pension Plan

We have audited the financial statements of Western Conference of Teamsters Pension Plan (the Plan) for the years ended December 31, 2016 and 2015, and have issued our report thereon dated September 7, 2017, which contained an unmodified opinion on those financial statements. Our audits were performed for the purpose of forming an opinion on the financial statements taken as a whole. The accompanying information, included on page 35, Schedule G - Financial Transaction Schedules (IRS Form 5500) and Schedule H - Financial Schedules (IRS Form 5500), is presented for the purpose of additional analysis and is not a required part of the basic financial statements, but is additional information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Plan's management and was derived from, and relates directly to, the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the basic financial statements and certain underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated, in all material respects, in relation to the financial statements taken as a whole.

Lindquist LLP

September 7, 2017

WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

SCHEDULES OF ADMINISTRATIVE EXPENSES YEARS ENDED DECEMBER 31, 2016 AND 2015

	<u>2016</u>	<u>2015</u>
Accounting and auditing	\$ 344,023	\$ 356,486
Actuarial fees	1,484,607	1,521,706
Administrative offices (see Note 2)	55,394,818	52,882,237
Banking	91,957	91,027
Chairman/Co-Chairman office expenses	816,453	889,406
Consultants' fees	69,670	72,087
Data-processing-related expenses		
Communications	389,165	377,983
Depreciation and amortization	436,625	366,834
IT support and operations	4,992,464	4,299,810
Maintenance and supplies	704,865	1,077,239
TRACS operations (Prudential)	3,125	3,049
Delinquency collection fees	285,969	349,452
Insurance	1,388,580	1,265,045
Interest	56,608	804
Legal fees	3,720,806	2,500,339
Pension Benefit Guaranty Corporation premiums	15,196,518	14,390,584
Printing and postage	652,453	576,655
Prudential administrative fees	11,796,279	11,786,430
State premium taxes (Prudential)	667,543	729,468
Trustees' travel and meetings	348,040	360,076
Total	<u>\$ 98,840,568</u>	<u>\$ 93,896,717</u>

Western Conference of Teamsters Pension Plan
Financial Transaction Schedule
Form 5500 - Schedule G - Part I
Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible
December 31, 2016
EIN: 91-6145047
Plan Number: 001

(a) Identity and address of obligor	(b)	(c) Detailed description of loan	(d) Original amount of loan	(e) Amount received during reporting year Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Amount overdue Interest
Lehman Brothers 745 7th Ave. New York, NY 10019		Terms: 0.00%; 09/26/2014 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	\$ 5,840,000	\$ 202,212	-	\$ 3,408,810	\$ 3,408,810	\$ -
Lehman Brothers 745 7th Ave. New York, NY 10019		Terms: 0.00%; 05/17/2013 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	3,955,000	135,578	-	2,324,947	2,324,947	-
Lehman Brothers 745 7th Ave. New York, NY 10019		Terms: 0.00%; 11/10/2049 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	1,890,000	64,463	-	1,114,960	1,114,960	-
Lehman Brothers 745 7th Ave. New York, NY 10019		Terms: 0.00%; 09/26/2014 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	1,155,000	39,992	-	702,463	702,463	-
Lehman Brothers 745 7th Ave. New York, NY 10019		Terms: 0.00%; 09/27/2027 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	1,465,000	50,902	-	901,159	901,159	-
Lehman Brothers 745 7th Ave. New York, NY 10019		Terms: 0.00%; 09/26/2014 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	370,000	12,811	-	225,033	225,033	-
Lehman Brothers 745 7th Ave. New York, NY 10019		Terms: 0.00%; 05/17/2013 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	245,000	8,399	-	144,023	144,023	-
Lehman Brothers 745 7th Ave. New York, NY 10019		Terms: 0.00%; 11/10/2049 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	360,000	12,279	-	212,373	212,373	-
Lehman Brothers 745 7th Ave. New York, NY 10019		Terms: 0.00%; 09/27/2027 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	1,050,000	36,482	-	645,882	645,882	-

Western Conference of Teamsters Pension Plan
Financial Transaction Schedule
Form 5500 - Schedule G - Part I
Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible
December 31, 2016
EIN: 91-6145047
Plan Number: 001

(a) Identity and address of obligor	(b) Detailed description of loan	(c) Original amount of loan	(d) Amount received during reporting year		(e) Unpaid balance at end of year	(f) Amount overdue	
			Principal	Interest		Principal	Interest
Lehman Brothers 745 7th Ave. New York, NY 10019	(c) Terms: 0.00%; 04/04/2016 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	\$ 3,165,000	\$ 109,109	\$ -	\$ 1,853,183	\$ 1,853,183	\$ -
Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 05/17/2013 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	3,470,000	117,416	-	2,058,313	2,058,313	-
Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 7.25% CV PFD P The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	9,117,879	3,483	-	9,064,339	9,064,339	-
Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 8.75% CV PFD Q The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	10,074,900	4,454	-	10,015,135	10,015,135	-
Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.000%; 12/28/2017 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	2,475,000	13,849	-	2,461,151	2,461,151	-
Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 5.857%; 11/30/2056 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	340,000	-	-	340,000	340,000	-
Tribune Company 435 North Michigan Avenue Chicago, IL 60611	Terms: CV Units 2.00%; 05/15/2029 The Company is in bankruptcy. The security is under litigation and is being marked by the brokers.	20,789,264	-	-	20,789,264	20,789,264	-
L'arte Della Cucina, LLC 414 NE 2nd Ave Miami, FL 33137	Terms: 12.5%; 5/11/2018 Collateral: Common equity of LDC Stone, Inc In Q2 2017, LDC Stone, Inc. purchased a cabinet manufacturer and stone surface distributor to provide product and geographic diversity. The expectation is the combined entity will create cash flow in order to pay down the debt.	10,543,931	-	-	10,543,931	-	2,071,718
JDC Drilling Company, LLC 3801 S. Bryant Ave. Oklahoma City, OK 73115	Terms 11%-13%; 6/7/2018 Collateral: Common equity of company supported by drilling rigs asset value. The Company is in discussions to sell rigs in order to reduce debt.	6,152,817	-	-	6,727,452	-	1,588,484

Western Conference of Teamsters Pension Plan
Financial Transaction Schedule
Form 5500 - Schedule G - Part I
Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible
December 31, 2016
EIN: 91-6145047
Plan Number: 001

(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)	(i)
Identity and address of obligor	Detailed description of loan	Original amount of loan	Amount received during reporting year	Unpaid balance at end of year	Principal	Interest	Principal	Interest
	Terms 8%; 4/30/2018 Collateral: Accounts receivable and various construction assets. The company has been shut down as of February 2017. Collections continue to be sought from the company and its remaining assets	\$ 3,465,312	\$ -	\$ 3,564,586	\$ -	\$ -	\$ -	\$ 682,335
SS Equipment Services II, LLC 114 N. Main Street Cotulla, TX 78014	Terms 8%-17%; 12/31/2020 Collateral: Bankruptcy proceeds were received post 12/31/2016 and potential insurance claims. A bankruptcy settlement was reached with creditors. Recoverability may be less than the unpaid principal balance. Potential insurance claims are still ongoing.	1,672,200	-	1,672,200	1,672,200	-	1,672,200	916,643
UGHS 7501 Fannin Street Houston, TX	Terms 10.5%-12%; 12/5/2018 Collateral: Cash, accounts receivable, and vessel assets. Negotiations are ongoing. The Company is working to collect on two significant receivables that if collected will be used to reduce the loan balance.	13,636,856	-	13,951,611	-	610,711	-	1,010,559
Ranger Offshore, Inc. 10370 Richmond Avenue Suite 1000 Houston, TX 77042								
		\$ 101,233,159	\$ 811,429	\$ 92,720,815	\$ 57,933,235	\$ 610,711	\$ 57,933,235	\$ 6,269,739

Western Conference of Teamsters Pension Plan
Financial Transactions Schedule
Form 5500 - Schedule G - Part II
Overdue Lease Explanation
December 31, 2016
EIN: 91-6145047
Plan No.: 001

(a) Property Name	(b) Identity of lessor/lessee	(c) Relationship to plan	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs expenses, renewal options, date property was leased). What is being done to collect the amount in arrears	(e) Original cost	(f) Current value of the lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears
Florin Towne Center	Florin Associates LLC/Impulse	Retail Tenant	Retail Center consisting of 267,010 sf of space located in Sacramento, CA and was acquired 3Q2009. Tenant had fallen behind in paying rent due to slowing business and was on a MTM basis. Tenant vacated in August 2016 and the AR balance was deemed uncollectible.						\$ 18,600
TOTAL				-	-	-	-	-	\$ 18,600

**Western Conference of Teamsters Pension Plan
Supplemental Schedule
Form 5500 - Schedule H - Line 4i
Schedule of Assets (Held at End of Year)
December 31, 2016
EIN: 91-6145047
Plan Number: 001**

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current value
	Investments with Prudential Insurance Company of America			
	Strategic Bond Account (GA - 8216)	See appendix I	\$ 1,785,450,082	\$ 2,025,658,404
	Strategic Bond Account (GA - 8217)	See appendix II	1,479,604,151	1,839,207,276
	Fixed Dollar Account	Unallocated insurance contract	100,606,689	100,606,689
	82/84 Annuity Account	See appendix III	216,699,030	222,894,641
	Property Investment Separate Account (PRISA)	Pooled separate account	804,688,780	865,876,291
	Property Investment Separate Account II (PRISA II)	Pooled separate account	584,233,283	757,792,752
	Private Placement Bond Separate Account (PRIVEST)	Pooled separate account	482,196,205	464,360,735
	Enhanced Bond Index Account (GA - 8217)	See appendix IV	2,386,151,350	2,407,123,653
	Union Mortgage Account (UMA)	Pooled separate account	112,813,599	114,847,610
	Mortgage Investment Separate Account (MORISA)	See appendix V	30,633,767	28,538,423
	Western Conference of Teamsters (WCOT)	See appendix VI	1,073,672,097	1,171,515,138
	Temporary Investment Account (GA - 8216)	Pooled separate account	22,169,915	22,169,915
	Temporary Investment Account (GA - 8217)	Pooled separate account	531,973,532	531,973,532
	Analytic Investors	See appendix VII	929,857,309	1,014,272,542
	BlackRock Asset Management	See appendix VIII	747,617,087	738,303,700
	Camden Asset Management	See appendix IX	3,404,522,552	3,479,090,142
	Golden Capital	See appendix X	479,170,576	526,564,298
	Intech	See appendix XI	1,407,274,397	1,701,419,035
	Mackay Shields	See appendix XII	257,015,894	252,719,334
	Martingale Asset Management Small Cap	See appendix XIII	300,905,980	338,740,307
	Martingale Asset Management Large Cap	See appendix XIV	845,741,652	1,017,021,585
	Mellon Transition Account	See appendix XV	27,577	27,549
	Oaktree Capital	See appendix XVI	145,479,551	149,263,620
	Wellington	See appendix XVII	301,986,840	320,310,217
	W.R. Huff Asset Management	See appendix XVIII	3,290,351	94,637
	White Oak Global Advisors	See appendix XIX	194,876,007	187,477,926
	UBS Holdings No. 260 LLC	See appendix XX	832,619,226	1,246,343,826
	Mellon Capital Management	See appendix XXI	7,352,416,450	9,362,659,624
	Invesco Common Commingled Funds	See appendix XXII	750,011,059	1,022,491,087
	Separate Account J of the Union Labor Life Insurance Co	Pooled separate account	52,212,137	51,901,290
	Arrowstreet Intl Equity ACWI ex US Fund	103-12 Investment entity	299,400,000	327,243,803
	Bridgewater All Weather Portfolio	103-12 Investment entity	500,000,000	885,522,602
	PIMCO Income Institutional Fund	Mutual Fund	369,781,331	364,395,113
	Limited Partnerships and Other Private Equity	See appendix XXIII	5,044,434,886	5,891,362,657
	Collateral Held For Securities on Loan	See appendix XXIV	2,799,861,122	2,688,322,464
			<u>\$ 42,118,112,417</u>	

Appendix I

Schedule of Assets Held for Investment Purposes at End of Plan Year
2512 WCT SBA 94A
 For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Backed										
05377RCA0	AVIS BUDGET RENTAL CAR FUNDING	2.63%	12/20/2021	05/20/2015	9,700,000.00	9,697,827.20	9,578,200.01	9,581,352.51	3,152.50	0.00
Totals for Cusip										
					9,700,000.00	9,697,827.20	9,578,200.01	9,581,352.51	3,152.50	0.00
161571FQ2	CHASE ISSUANCE TRUST	2.16%	09/16/2024	01/17/2013	900,000.00	893,003.91	874,176.84	876,690.00	2,513.16	0.00
161571FQ2	CHASE ISSUANCE TRUST	2.16%	09/16/2024	02/19/2013	16,250,000.00	15,919,921.88	15,783,748.50	15,829,125.00	45,376.50	0.00
Totals for Cusip										
					17,150,000.00	16,812,925.79	16,657,925.34	16,705,815.00	47,889.66	0.00
193906AD6	COLLEGE & UNIV FACILITY LOAN	4.00%	06/01/2018	05/03/1988	69,991.48	35,058.73	70,070.78	70,212.40	141.62	0.00
Totals for Cusip										
					69,991.48	35,058.73	70,070.78	70,212.40	141.62	0.00
34530MAA7	FORD CREDIT AUTO OWNER TRUST/F	2.26%	11/15/2025	05/06/2014	1,500,000.00	1,499,625.75	1,512,100.05	1,512,804.00	703.95	0.00
Totals for Cusip										
					1,500,000.00	1,499,625.75	1,512,100.05	1,512,804.00	703.95	0.00
34530NAA5	FORD CREDIT AUTO OWNER TRUST	2.31%	04/15/2026	10/07/2014	5,700,000.00	5,697,908.67	5,690,641.74	5,747,670.81	57,029.07	0.00
Totals for Cusip										
					5,700,000.00	5,697,908.67	5,690,641.74	5,747,670.81	57,029.07	0.00
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F	2.44%	01/15/2027	07/21/2015	2,800,000.00	2,798,893.16	2,784,644.24	2,824,604.72	39,960.48	0.00
Totals for Cusip										
					2,800,000.00	2,798,893.16	2,784,644.24	2,824,604.72	39,960.48	0.00
42806DAA7	HERTZ VEHICLE FINANCING LLC	2.73%	03/25/2021	04/07/2015	8,200,000.00	8,199,454.70	8,128,833.84	8,140,937.86	12,104.02	0.00
Totals for Asset-Backed										
					45,119,991.48	44,741,694.00	44,422,416.00	44,583,397.30	160,981.30	0.00
Corporate										
00037BAA0	ABB FINANCE USA INC	1.62%	05/08/2017	05/03/2012	2,835,000.00	2,815,155.00	2,836,907.96	2,838,818.75	1,910.79	0.00
Totals for Cusip										
					2,835,000.00	2,815,155.00	2,836,907.96	2,838,818.75	1,910.79	0.00
00084DAE0	ABN AMRO BANK NV	4.25%	02/02/2017	01/30/2012	2,140,000.00	2,137,902.80	2,197,546.74	2,144,618.12	0.00	(52,928.62)
Totals for Cusip										
					2,140,000.00	2,137,902.80	2,197,546.74	2,144,618.12	0.00	(52,928.62)



Schedule of Assets Held for Investment Purposes at End of Plan Year

2512 WCT SBA 94A

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
00206RCG5	AT&T INC	4.80%	06/15/2044	06/03/2014	2,000,000.00	1,992,720.00	1,832,272.00	1,889,828.00	57,556.00	0.00
	Totals for Cusip				2,000,000.00	1,992,720.00	1,832,272.00	1,889,828.00	57,556.00	0.00
00206RCL4	AT&T CORP	2.45%	06/30/2020	04/23/2015	1,985,000.00	1,983,987.65	1,954,875.64	1,971,168.52	16,292.88	0.00
	Totals for Cusip				1,985,000.00	1,983,987.65	1,954,875.64	1,971,168.52	16,292.88	0.00
00206RCV2	AT&T CORP	2.40%	03/15/2017	03/17/2016	2,525,000.00	2,550,250.00	2,550,250.00	2,530,207.97	0.00	(20,042.03)
	Totals for Cusip				2,525,000.00	2,550,250.00	2,550,250.00	2,530,207.97	0.00	(20,042.03)
00287YAP4	ABBVIE INC	3.20%	11/06/2022	05/05/2015	750,000.00	748,522.50	738,249.75	750,493.50	12,243.75	0.00
	Totals for Cusip				750,000.00	748,522.50	738,249.75	750,493.50	12,243.75	0.00
00287YAQ2	ABBVIE INC	3.60%	05/14/2025	05/05/2015	1,195,000.00	1,192,908.75	1,179,387.33	1,183,633.16	4,245.83	0.00
	Totals for Cusip				1,195,000.00	1,192,908.75	1,179,387.33	1,183,633.16	4,245.83	0.00
00287YAT6	ABBVIE INC	2.50%	05/14/2020	05/05/2015	735,000.00	731,986.50	727,610.31	735,191.84	7,581.53	0.00
	Totals for Cusip				735,000.00	731,986.50	727,610.31	735,191.84	7,581.53	0.00
00287YAX7	ABBVIE INC	2.85%	05/14/2023	05/09/2016	5,000,000.00	4,999,350.00	4,999,350.00	4,850,385.00	0.00	(148,965.00)
	Totals for Cusip				5,000,000.00	4,999,350.00	4,999,350.00	4,850,385.00	0.00	(148,965.00)
00507UAP6	ACTAVIS FUNDING SCS	3.00%	03/12/2020	03/03/2015	1,745,000.00	1,744,912.75	1,743,612.73	1,769,190.94	25,578.21	0.00
	Totals for Cusip				1,745,000.00	1,744,912.75	1,743,612.73	1,769,190.94	25,578.21	0.00
00507UAR2	ACTAVIS FUNDING SCS	3.45%	03/15/2022	03/03/2015	2,530,000.00	2,526,407.40	2,532,760.23	2,567,972.77	35,212.54	0.00
	Totals for Cusip				2,530,000.00	2,526,407.40	2,532,760.23	2,567,972.77	35,212.54	0.00
00507UAS0	ACTAVIS FUNDING SCS	3.80%	03/15/2025	03/03/2015	655,000.00	652,674.75	651,654.92	655,771.59	4,116.67	0.00
	Totals for Cusip				655,000.00	652,674.75	651,654.92	655,771.59	4,116.67	0.00
00817YAP3	AETNA INC	4.75%	03/15/2044	06/12/2014	835,000.00	873,025.90	846,454.53	878,407.48	31,952.95	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year

2512 WCT SBA 94A

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
00817YAP3	AETNA INC	4.75%	03/15/2044	05/20/2016	845,000.00	912,684.50	912,684.50	888,927.33	0.00	(23,757.17)
	Totals for Cusip				1,680,000.00	1,785,710.40	1,759,139.03	1,767,334.81	31,952.95	(23,757.17)
00817YAT5	AETNA INC	1.90%	06/07/2019	06/02/2016	2,450,000.00	2,448,162.50	2,448,162.50	2,444,382.15	0.00	(3,780.35)
	Totals for Cusip				2,450,000.00	2,448,162.50	2,448,162.50	2,444,382.15	0.00	(3,780.35)
00817YAU2	AETNA INC	2.40%	06/15/2021	06/02/2016	835,000.00	834,916.50	834,916.50	831,219.12	0.00	(3,697.38)
	Totals for Cusip				835,000.00	834,916.50	834,916.50	831,219.12	0.00	(3,697.38)
008281AG2	AFRICAN DEVELOPMENT BANK	8.80%	09/01/2019	02/19/2004	8,740,000.00	12,137,849.80	10,654,269.76	10,308,183.24	0.00	(346,086.52)
008281AG2	AFRICAN DEVELOPMENT BANK	8.80%	09/01/2019	12/18/2006	7,740,000.00	10,230,190.20	9,435,245.76	9,128,757.24	0.00	(306,488.52)
	Totals for Cusip				16,480,000.00	22,368,040.00	20,089,515.52	19,436,940.48	0.00	(652,575.04)
008916AK4	AGRIUM INC	3.15%	10/01/2022	09/24/2012	1,055,000.00	1,052,932.20	1,009,268.92	1,048,868.34	39,599.42	0.00
	Totals for Cusip				1,055,000.00	1,052,932.20	1,009,268.92	1,048,868.34	39,599.42	0.00
010392FN3	ALABAMA POWER CO	2.80%	04/01/2025	04/09/2015	340,000.00	339,619.20	328,060.56	331,099.48	3,038.92	0.00
	Totals for Cusip				340,000.00	339,619.20	328,060.56	331,099.48	3,038.92	0.00
01959EAB4	ALLIED WORLD ASSURANCE	5.50%	11/15/2020	11/09/2010	755,000.00	751,557.20	822,673.67	814,439.64	0.00	(8,234.03)
	Totals for Cusip				755,000.00	751,557.20	822,673.67	814,439.64	0.00	(8,234.03)
02377AAA6	AMER AIRLN 14 1 A PTT	3.70%	04/01/2028	09/02/2014	557,797.94	557,797.94	558,132.62	552,219.96	0.00	(5,912.66)
	Totals for Cusip				557,797.94	557,797.94	558,132.62	552,219.96	0.00	(5,912.66)
02665WBG5	AMERICAN HONDA FINANCE	1.70%	09/09/2021	09/06/2016	2,500,000.00	2,495,000.00	2,495,000.00	2,412,655.00	0.00	(82,345.00)
	Totals for Cusip				2,500,000.00	2,495,000.00	2,495,000.00	2,412,655.00	0.00	(82,345.00)
02665WBH3	AMERICAN HONDA FINANCE	2.30%	09/09/2026	09/06/2016	1,585,000.00	1,580,213.30	1,580,213.30	1,479,439.00	0.00	(100,774.30)
	Totals for Cusip				1,585,000.00	1,580,213.30	1,580,213.30	1,479,439.00	0.00	(100,774.30)
03040WAL9	AMERICAN WATER CAPITAL C	3.40%	03/01/2025	08/10/2015	2,500,000.00	2,491,675.00	2,539,892.50	2,558,380.00	18,487.50	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year

2512 WCT SBA 94A

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip										
031162CE8	AMGEN INC	4.66%	06/15/2051	05/25/2016	1,460,000.00	1,514,954.40	1,514,954.40	1,403,217.68	0.00	(111,736.72)
Totals for Cusip										
031162CJ7	AMGEN INC	2.60%	08/19/2026	08/10/2016	5,710,000.00	5,706,516.90	5,706,516.90	5,251,698.27	0.00	(454,818.63)
Totals for Cusip										
035229CJ0	ANHEUSER BUSCH COS INC	6.80%	08/20/2032	04/15/2014	1,000,000.00	1,308,430.00	1,210,639.00	1,279,335.00	68,696.00	0.00
Totals for Cusip										
035229DC4	ANHEUSER BUSCH COS INC	6.45%	09/01/2037	05/25/2011	825,000.00	947,883.75	976,748.03	1,051,342.88	74,594.85	0.00
035229DC4	ANHEUSER BUSCH COS INC	6.45%	09/01/2037	09/12/2013	350,000.00	426,209.00	414,377.95	446,024.25	31,646.30	0.00
Totals for Cusip										
03523TBET	ANHEUSER-BUSCH INBEV WOR	7.75%	01/15/2019	03/14/2011	4,000,000.00	3,996,796.92	4,623,740.00	4,455,472.00	0.00	(168,268.00)
Totals for Cusip										
037833BB5	APPLE INC	0.90%	05/12/2017	05/06/2015	2,750,000.00	2,748,102.50	2,741,497.00	2,749,565.50	8,068.50	0.00
Totals for Cusip										
03938JAA7	ARCH CAPITAL GRP US INC	5.14%	11/01/2043	12/10/2013	690,000.00	690,000.00	698,144.07	728,522.01	30,377.94	0.00
Totals for Cusip										
03939CAA1	ARCH CAPITAL FINANCE LLC	4.01%	12/15/2026	11/29/2016	595,000.00	595,000.00	595,000.00	603,562.65	8,562.65	0.00
Totals for Cusip										
04351LAB6	ASCENSION HEALTH	3.94%	11/15/2046	04/25/2016	975,000.00	975,000.00	975,000.00	930,947.55	0.00	(44,052.45)
Totals for Cusip										
05464HAB6	AXIS SPECIALTY FINAN PLC	5.15%	04/01/2045	03/06/2014	795,000.00	790,818.30	779,743.16	786,490.32	6,747.16	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year

2512 WCT SBA 94A

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					795,000.00	790,818.30	779,743.16	786,490.32	6,747.16	0.00
05523UAJ9	BAE SYSTEMS HLDG	6.38%	06/01/2019	06/01/2009	1,545,000.00	1,539,607.95	1,729,052.76	1,685,483.76	0.00	(43,569.00)
05523UAJ9	BAE SYSTEMS HLDG	6.38%	06/01/2019	04/07/2010	2,350,000.00	2,572,216.00	2,629,950.80	2,563,680.80	0.00	(66,270.00)
05523UAJ9	BAE SYSTEMS HLDG	6.38%	06/01/2019	10/26/2011	1,303,000.00	1,451,620.18	1,458,223.78	1,421,479.18	0.00	(36,744.60)
Totals for Cusip					5,198,000.00	5,563,444.13	5,817,227.34	5,670,643.74	0.00	(146,583.60)
05523UAL4	BAE SYSTEMS HLDG	4.75%	10/07/2044	09/30/2014	1,340,000.00	1,332,991.80	1,304,071.92	1,355,999.60	51,927.68	0.00
Totals for Cusip					1,340,000.00	1,332,991.80	1,304,071.92	1,355,999.60	51,927.68	0.00
055451AF5	BHP FINANCE USA LTD	5.40%	03/29/2017	10/08/2010	1,300,000.00	1,507,402.00	1,354,252.90	1,311,622.00	0.00	(42,630.90)
Totals for Cusip					1,300,000.00	1,507,402.00	1,354,252.90	1,311,622.00	0.00	(42,630.90)
05565EAK1	BMW US CAPITAL LLC	1.45%	09/13/2019	09/08/2016	3,250,000.00	3,245,937.50	3,245,937.50	3,211,809.25	0.00	(34,128.25)
Totals for Cusip					3,250,000.00	3,245,937.50	3,245,937.50	3,211,809.25	0.00	(34,128.25)
05565EAL9	BMW US CAPITAL LLC	1.85%	09/15/2021	09/08/2016	1,165,000.00	1,163,671.90	1,163,671.90	1,124,957.78	0.00	(38,714.12)
Totals for Cusip					1,165,000.00	1,163,671.90	1,163,671.90	1,124,957.78	0.00	(38,714.12)
05565EAM7	BMW US CAPITAL LLC	2.25%	09/15/2023	09/08/2016	1,365,000.00	1,360,782.15	1,360,782.15	1,308,165.49	0.00	(52,616.66)
Totals for Cusip					1,365,000.00	1,360,782.15	1,360,782.15	1,308,165.49	0.00	(52,616.66)
060505DA9	BANK OF AMERICA CORP	5.42%	03/15/2017	05/31/2007	5,000,000.00	4,725,408.33	5,204,465.00	5,036,230.00	0.00	(168,235.00)
Totals for Cusip					5,000,000.00	4,725,408.33	5,204,465.00	5,036,230.00	0.00	(168,235.00)
06051GFC8	BANK OF AMERICA CORP	5.00%	01/21/2044	12/01/2015	1,320,000.00	1,433,757.60	1,377,670.80	1,445,522.76	67,851.96	0.00
Totals for Cusip					1,320,000.00	1,433,757.60	1,377,670.80	1,445,522.76	67,851.96	0.00
06406HDB2	BANK OF NY MELLON CORP	1.60%	05/22/2018	05/22/2015	2,990,000.00	2,989,730.90	2,978,817.40	2,991,261.78	12,444.38	0.00
Totals for Cusip					2,990,000.00	2,989,730.90	2,978,817.40	2,991,261.78	12,444.38	0.00
064255AS1	BANK OF TOKYO-MITSUBISHI UFJ	1.20%	03/10/2017	03/04/2014	3,000,000.00	2,996,730.00	2,980,818.00	2,999,625.00	18,807.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip				3,000,000.00	2,996,730.00	2,980,818.00	2,999,625.00	18,807.00	0.00
07177MAG8	BAXALTA INC	2.00%	06/22/2018	05/27/2016	620,000.00	619,732.59	619,732.59	620,032.86	300.27	0.00
	Totals for Cusip				620,000.00	619,732.59	619,732.59	620,032.86	300.27	0.00
07177MAL7	BAXALTA INC	3.60%	06/23/2022	05/27/2016	2,075,000.00	2,073,385.68	2,073,385.68	2,090,879.98	17,494.30	0.00
	Totals for Cusip				2,075,000.00	2,073,385.68	2,073,385.68	2,090,879.98	17,494.30	0.00
073902PR3	BEAR STEARNS CO INC	6.40%	10/02/2017	09/27/2007	3,025,000.00	3,016,167.00	3,257,704.18	3,133,736.65	0.00	(123,967.53)
073902PR3	BEAR STEARNS CO INC	6.40%	10/02/2017	04/02/2009	1,130,000.00	1,083,670.00	1,216,927.51	1,170,618.98	0.00	(46,308.53)
	Totals for Cusip				4,155,000.00	4,099,837.00	4,474,631.69	4,304,355.63	0.00	(170,276.06)
073902RU4	BEAR STEARNS CO INC	7.25%	02/01/2018	01/29/2008	1,430,000.00	1,426,081.80	1,577,415.84	1,513,280.34	0.00	(64,135.50)
	Totals for Cusip				1,430,000.00	1,426,081.80	1,577,415.84	1,513,280.34	0.00	(64,135.50)
084423AT9	BERKLEY WR CORP	4.75%	08/01/2044	07/30/2014	1,040,000.00	1,034,737.60	997,234.16	1,016,850.64	19,616.48	0.00
	Totals for Cusip				1,040,000.00	1,034,737.60	997,234.16	1,016,850.64	19,616.48	0.00
097023AU9	BOEING CO	6.12%	02/15/2033	09/25/2014	1,480,000.00	1,901,992.40	1,864,231.68	1,895,903.68	31,672.00	0.00
	Totals for Cusip				1,480,000.00	1,901,992.40	1,864,231.68	1,895,903.68	31,672.00	0.00
111013AG3	BRITISH SKY BROADCASTING	6.10%	02/15/2018	02/07/2008	275,000.00	274,694.75	296,132.93	286,930.05	0.00	(9,202.88)
	Totals for Cusip				275,000.00	274,694.75	296,132.93	286,930.05	0.00	(9,202.88)
111013AM0	BRITISH SKY BROADCASTING	2.62%	09/16/2019	09/09/2014	670,000.00	669,001.70	666,904.60	672,730.25	5,825.65	0.00
	Totals for Cusip				670,000.00	669,001.70	666,904.60	672,730.25	5,825.65	0.00
111021AE1	BRITISH TELECOM PLC	9.12%	12/15/2030	12/05/2000	4,250,000.00	4,221,950.00	6,201,408.75	6,484,140.00	282,731.25	0.00
	Totals for Cusip				4,250,000.00	4,221,950.00	6,201,408.75	6,484,140.00	282,731.25	0.00
12189QAB6	BURLINGTON NORTH SANTA FE	6.53%	07/15/2037	06/01/2006	2,505,000.00	2,544,078.00	2,936,794.36	3,192,797.85	256,003.49	0.00

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Totals for Cusip					2,505,000.00	2,544,078.00	2,936,794.36	3,192,797.85	256,003.49	0.00
125094Q5	CPD FINANCIAL	3.15%	07/24/2024	07/21/2014	565,000.00	562,886.90	567,553.80	573,017.35	5,463.55	0.00
Totals for Cusip					565,000.00	562,886.90	567,553.80	573,017.35	5,463.55	0.00
12527GAE3	CF INDUSTRIES INC	5.38%	03/15/2044	05/01/2014	1,000,000.00	1,065,350.00	869,717.00	825,310.00	0.00	(44,407.00)
Totals for Cusip					1,000,000.00	1,065,350.00	869,717.00	825,310.00	0.00	(44,407.00)
12527GAF0	CF INDUSTRIES INC	5.15%	03/15/2034	03/06/2014	1,450,000.00	1,442,460.00	1,275,585.30	1,232,500.00	0.00	(43,085.30)
Totals for Cusip					1,450,000.00	1,442,460.00	1,275,585.30	1,232,500.00	0.00	(43,085.30)
12527GAG8	CF INDUSTRIES INC	3.40%	12/01/2021	11/10/2016	300,000.00	299,559.00	299,559.00	296,846.70	0.00	(2,712.30)
Totals for Cusip					300,000.00	299,559.00	299,559.00	296,846.70	0.00	(2,712.30)
125896BQ2	CMS ENERGY CORP	3.00%	05/15/2026	05/02/2016	610,000.00	607,694.20	607,694.20	587,090.23	0.00	(20,603.97)
Totals for Cusip					610,000.00	607,694.20	607,694.20	587,090.23	0.00	(20,603.97)
126408HC0	CSX CORP	3.95%	05/01/2050	09/06/2016	1,000,000.00	1,015,390.00	1,015,390.00	899,298.00	0.00	(116,092.00)
Totals for Cusip					1,000,000.00	1,015,390.00	1,015,390.00	899,298.00	0.00	(116,092.00)
126408HG1	CSX CORP	4.25%	11/01/2066	10/13/2016	1,310,000.00	1,306,738.10	1,306,738.10	1,195,485.04	0.00	(111,253.06)
Totals for Cusip					1,310,000.00	1,306,738.10	1,306,738.10	1,195,485.04	0.00	(111,253.06)
126410LK3	CSX TRANSPORTATION INC	9.75%	06/15/2020	10/06/2004	6,000,000.00	7,315,472.46	7,622,508.00	7,386,708.00	0.00	(235,800.00)
Totals for Cusip					6,000,000.00	7,315,472.46	7,622,508.00	7,386,708.00	0.00	(235,800.00)
126650CB4	CVS CAREMARK CORP	2.25%	12/05/2018	12/02/2013	4,330,000.00	4,325,107.10	4,350,892.25	4,367,952.45	17,060.20	0.00
Totals for Cusip					4,330,000.00	4,325,107.10	4,350,892.25	4,367,952.45	17,060.20	0.00
13034VAA2	CALIFORNIA INSTITUTE OF TECH	4.70%	11/01/2111	06/07/2016	1,000,000.00	1,077,150.00	1,077,150.00	945,356.00	0.00	(131,794.00)
Totals for Cusip					1,000,000.00	1,077,150.00	1,077,150.00	945,356.00	0.00	(131,794.00)
136375BQ4	CANADIAN NATIONAL RAILWAY CO	6.38%	11/15/2037	01/14/2016	1,030,000.00	1,348,125.80	1,348,125.80	1,355,956.89	7,831.09	0.00

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Totals for Cusip					1,030,000.00	1,348,125.80	1,348,125.80	1,355,956.89	7,831.09	0.00
136375BT8	CANADIAN NATIONAL RAILWAY CO	5.55%	03/01/2019	03/01/2011	2,825,000.00	3,171,684.00	3,097,985.40	3,038,092.58	0.00	(59,892.82)
Totals for Cusip					2,825,000.00	3,171,684.00	3,097,985.40	3,038,092.58	0.00	(59,892.82)
136375BZ4	CANADIAN NATIONAL RAILWAY CO	4.50%	11/07/2043	10/29/2013	1,450,000.00	1,424,219.00	1,543,008.80	1,554,427.55	11,418.75	0.00
Totals for Cusip					1,450,000.00	1,424,219.00	1,543,008.80	1,554,427.55	11,418.75	0.00
13645RAD6	CANADIAN PACIFIC RR CO	7.12%	10/15/2031	08/15/2013	800,000.00	971,560.00	990,642.40	1,084,138.40	93,496.00	0.00
Totals for Cusip					800,000.00	971,560.00	990,642.40	1,084,138.40	93,496.00	0.00
13645RAE4	CANADIAN PACIFIC RR CO	5.75%	03/15/2033	11/06/2015	1,014,000.00	1,131,289.38	1,100,654.41	1,181,282.62	80,628.21	0.00
Totals for Cusip					1,014,000.00	1,131,289.38	1,100,654.41	1,181,282.62	80,628.21	0.00
13645RAH7	CANADIAN PACIFIC RR CO	6.50%	05/15/2018	05/14/2008	472,000.00	470,055.36	516,354.78	500,758.02	0.00	(15,596.76)
Totals for Cusip					472,000.00	470,055.36	516,354.78	500,758.02	0.00	(15,596.76)
14149YAT5	CARDINAL HEALTH INC	4.62%	12/15/2020	12/08/2010	1,040,000.00	1,034,810.40	1,127,963.20	1,115,342.80	0.00	(12,620.40)
Totals for Cusip					1,040,000.00	1,034,810.40	1,127,963.20	1,115,342.80	0.00	(12,620.40)
14149YAX6	CARDINAL HEALTH INC	1.70%	03/15/2018	02/19/2013	400,000.00	399,360.00	398,914.00	399,598.40	684.40	0.00
Totals for Cusip					400,000.00	399,360.00	398,914.00	399,598.40	684.40	0.00
14149YBC1	CARDINAL HEALTH INC	1.95%	06/15/2018	06/16/2015	2,575,000.00	2,572,991.50	2,568,294.70	2,580,598.05	12,303.35	0.00
Totals for Cusip					2,575,000.00	2,572,991.50	2,568,294.70	2,580,598.05	12,303.35	0.00
149123CE9	CATERPILLAR INC	4.75%	05/15/2064	05/05/2014	3,100,000.00	3,089,956.00	2,986,099.80	3,305,455.60	319,355.80	0.00
Totals for Cusip					3,100,000.00	3,089,956.00	2,986,099.80	3,305,455.60	319,355.80	0.00
14916RAE4	CATHOLIC HEALTH INITIATI	2.60%	08/01/2018	10/23/2013	790,000.00	789,668.20	793,254.01	797,726.20	4,472.19	0.00
Totals for Cusip					790,000.00	789,668.20	793,254.01	797,726.20	4,472.19	0.00

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15639KAB8	CENTRICA PLC	5.38%	10/16/2043	10/10/2013	1,665,000.00	1,652,246.10	1,662,500.84	1,762,610.63	100,109.79	0.00
	Totals for Cusip				1,665,000.00	1,652,246.10	1,662,500.84	1,762,610.63	100,109.79	0.00
166764BH2	CHEVRON CORPORATION	1.56%	05/16/2019	05/09/2016	2,300,000.00	2,300,000.00	2,300,000.00	2,290,553.90	0.00	(9,446.10)
	Totals for Cusip				2,300,000.00	2,300,000.00	2,300,000.00	2,290,553.90	0.00	(9,446.10)
172967AS0	CITIGROUP INC	6.88%	02/15/2098	12/05/2013	2,000,000.00	2,290,940.00	2,559,408.00	2,586,256.00	26,848.00	0.00
	Totals for Cusip				2,000,000.00	2,290,940.00	2,559,408.00	2,586,256.00	26,848.00	0.00
172967FX4	CITIGROUP INC	5.88%	01/30/2042	06/03/2015	2,387,000.00	2,812,530.49	2,738,881.99	2,828,055.54	89,173.55	0.00
	Totals for Cusip				2,387,000.00	2,812,530.49	2,738,881.99	2,828,055.54	89,173.55	0.00
172967KA8	CITIGROUP INC	4.45%	09/29/2027	10/23/2015	1,980,000.00	1,985,920.20	1,966,890.42	2,011,375.08	44,484.66	0.00
	Totals for Cusip				1,980,000.00	1,985,920.20	1,966,890.42	2,011,375.08	44,484.66	0.00
18600TAA0	CLEVELAND CLINIC FOUND	4.86%	01/01/2114	09/11/2014	1,140,000.00	1,140,000.00	1,105,416.96	1,081,385.76	0.00	(24,031.20)
	Totals for Cusip				1,140,000.00	1,140,000.00	1,105,416.96	1,081,385.76	0.00	(24,031.20)
195869AG7	COLONIAL PIPELINE	7.63%	04/15/2032	07/02/2015	725,000.00	931,501.75	923,101.90	943,262.70	20,160.80	0.00
	Totals for Cusip				725,000.00	931,501.75	923,101.90	943,262.70	20,160.80	0.00
198280AB5	COLUMBIA PIPELINE GROUP	2.45%	06/01/2018	05/12/2016	825,000.00	824,860.41	824,860.41	829,031.78	4,171.37	0.00
	Totals for Cusip				825,000.00	824,860.41	824,860.41	829,031.78	4,171.37	0.00
19864HAR8	COLUMBIA UNIVERSITY	7.36%	10/15/2021	10/09/1996	1,833,333.32	1,833,333.32	2,093,065.32	2,052,689.82	0.00	(40,375.50)
19864HAR8	COLUMBIA UNIVERSITY	7.36%	10/15/2021	10/09/1996	833,333.34	833,333.34	951,393.34	933,040.84	0.00	(18,352.50)
	Totals for Cusip				2,666,666.66	2,666,666.66	3,044,458.66	2,985,730.66	0.00	(58,728.00)
199575AT8	COLUMBUS SOUTHERN POWER	6.60%	03/01/2033	03/01/2005	2,784,000.00	3,145,140.48	3,388,707.07	3,402,849.79	14,142.72	0.00
	Totals for Cusip				2,784,000.00	3,145,140.48	3,388,707.07	3,402,849.79	14,142.72	0.00
20029PAG4	COMCAST CABLE COMMUNICATIONS	8.88%	05/01/2017	06/05/2001	5,000,000.00	5,698,300.00	5,482,255.00	5,125,770.00	0.00	(356,485.00)

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Totals for Cusip					5,000,000.00	5,698,300.00	5,482,255.00	5,125,770.00	0.00	(356,485.00)
205887BJ0	CONAGRA FOODS INC	3.25%	09/15/2022	09/10/2012	0.00	0.00	0.00	0.00	0.00	0.00
Totals for Cusip					0.00	0.00	0.00	0.00	0.00	0.00
21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	03/27/2007	1,395,730.36	1,395,730.36	1,541,305.04	1,542,282.05	977.01	0.00
Totals for Cusip					1,395,730.36	1,395,730.36	1,541,305.04	1,542,282.05	977.01	0.00
21079VAA1	CONTINENTAL AIRLINES	4.75%	01/12/2021	11/17/2010	498,890.35	498,890.35	525,082.09	526,329.32	1,247.23	0.00
Totals for Cusip					498,890.35	498,890.35	525,082.09	526,329.32	1,247.23	0.00
210805DH7	CONTINENTAL AIRLINES	6.70%	06/15/2021	10/05/2005	583,265.39	557,018.45	606,596.01	619,719.48	13,123.47	0.00
Totals for Cusip					583,265.39	557,018.45	606,596.01	619,719.48	13,123.47	0.00
225433AM3	CRED SUIS GP FUN LTD	3.45%	04/16/2021	11/16/2016	2,900,000.00	2,899,839.27	2,899,839.27	2,918,304.80	18,465.53	0.00
Totals for Cusip					2,900,000.00	2,899,839.27	2,899,839.27	2,918,304.80	18,465.53	0.00
225433AR2	CRED SUIS GP FUN LTD	4.55%	04/17/2026	11/16/2016	565,000.00	564,851.23	564,851.23	586,794.88	21,943.65	0.00
Totals for Cusip					565,000.00	564,851.23	564,851.23	586,794.88	21,943.65	0.00
22546QAL1	CREDIT SUISSE NEW YORK	1.38%	05/26/2017	05/22/2014	5,250,000.00	5,248,477.50	5,225,199.00	5,251,218.00	26,019.00	0.00
Totals for Cusip					5,250,000.00	5,248,477.50	5,225,199.00	5,251,218.00	26,019.00	0.00
233851BA1	DAIMLER FINANCE NA LLC	2.38%	08/01/2018	07/24/2013	1,355,000.00	1,351,639.60	1,357,041.99	1,365,196.38	8,154.39	0.00
Totals for Cusip					1,355,000.00	1,351,639.60	1,357,041.99	1,365,196.38	8,154.39	0.00
233851BU7	DAIMLER FINANCE NA LLC	1.65%	05/18/2018	05/11/2015	3,000,000.00	2,996,160.00	2,957,706.00	2,994,450.00	36,744.00	0.00
Totals for Cusip					3,000,000.00	2,996,160.00	2,957,706.00	2,994,450.00	36,744.00	0.00
233851BW3	DAIMLER FINANCE NA LLC	3.30%	05/19/2025	11/19/2015	3,255,000.00	3,185,831.25	3,155,930.82	3,223,455.80	67,524.98	0.00
Totals for Cusip					3,255,000.00	3,185,831.25	3,155,930.82	3,223,455.80	67,524.98	0.00

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233851CK8	DAIMLER FINANCE NA LLC	2.20%	10/30/2021	10/26/2016	2,500,000.00	2,499,300.00	2,499,300.00	2,443,032.50	0.00	(56,267.50)
Totals for Cusip					2,500,000.00	2,499,300.00	2,499,300.00	2,443,032.50	0.00	(56,267.50)
235851AP7	DANAHER CORP	2.40%	09/15/2020	09/10/2015	1,930,000.00	1,925,310.10	1,929,940.17	1,934,066.51	4,126.34	0.00
Totals for Cusip					1,930,000.00	1,925,310.10	1,929,940.17	1,934,066.51	4,126.34	0.00
24422ETF6	DEERE JOHN CAPITAL CORP	2.55%	01/08/2021	01/05/2016	1,300,000.00	1,298,661.00	1,298,661.00	1,305,427.50	6,766.50	0.00
Totals for Cusip					1,300,000.00	1,298,661.00	1,298,661.00	1,305,427.50	6,766.50	0.00
247109BT7	DELMARVA PWR & LT	4.15%	05/15/2045	12/05/2016	480,000.00	482,126.40	482,126.40	491,874.72	9,748.32	0.00
Totals for Cusip					480,000.00	482,126.40	482,126.40	491,874.72	9,748.32	0.00
247361ZH4	DELTA AIR LINES	4.95%	05/23/2019	11/15/2010	708,131.46	708,131.46	743,538.03	742,121.77	0.00	(1,416.26)
Totals for Cusip					708,131.46	708,131.46	743,538.03	742,121.77	0.00	(1,416.26)
247367BH7	DELTA AIR LINES	6.82%	08/10/2022	04/17/2008	1,252,579.61	1,252,579.61	1,442,721.19	1,440,466.55	0.00	(2,254.64)
Totals for Cusip					1,252,579.61	1,252,579.61	1,442,721.19	1,440,466.55	0.00	(2,254.64)
24736TAA5	DELTA AIR LINES	7.75%	06/17/2021	11/18/2009	452,366.26	452,366.26	507,781.13	500,995.63	0.00	(6,785.50)
Totals for Cusip					452,366.26	452,366.26	507,781.13	500,995.63	0.00	(6,785.50)
24736VAA0	DELTA AIR LINES	6.20%	07/02/2018	06/28/2010	468,462.04	468,462.04	501,839.96	493,056.30	0.00	(8,783.66)
Totals for Cusip					468,462.04	468,462.04	501,839.96	493,056.30	0.00	(8,783.66)
25156PAC7	DEUTSCHE TELEKOM INT FIN	8.75%	06/15/2030	05/07/2014	540,000.00	792,158.40	748,677.60	793,862.10	45,184.50	0.00
Totals for Cusip					540,000.00	792,158.40	748,677.60	793,862.10	45,184.50	0.00
25272KAA1	DIAMOND 1 FIN DIAMOND 2	3.48%	06/01/2019	05/17/2016	2,240,000.00	2,239,440.00	2,239,440.00	2,286,605.44	47,165.44	0.00
Totals for Cusip					2,240,000.00	2,239,440.00	2,239,440.00	2,286,605.44	47,165.44	0.00
25466AAD3	DISCOVER BANK	4.20%	08/08/2023	08/05/2013	1,455,000.00	1,449,354.60	1,486,374.17	1,515,864.11	29,489.94	0.00
Totals for Cusip					1,455,000.00	1,449,354.60	1,486,374.17	1,515,864.11	29,489.94	0.00

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257375AF2	DOMINION GAS HLDGS LLC	4.80%	11/01/2043	07/31/2014	355,000.00	354,144.92	339,515.26	367,848.52	28,333.26	0.00
	Totals for Cusip				355,000.00	354,144.92	339,515.26	367,848.52	28,333.26	0.00
25746UBU2	DOMINION RESOURCES INC	2.96%	07/01/2019	05/23/2016	605,000.00	605,598.95	605,598.95	612,506.24	6,907.29	0.00
	Totals for Cusip				605,000.00	605,598.95	605,598.95	612,506.24	6,907.29	0.00
263534BW8	DU PONT E I DE NEMOURS & CO	5.75%	03/15/2019	09/28/2011	1,700,000.00	2,035,716.00	1,866,481.00	1,842,624.90	0.00	(23,856.10)
	Totals for Cusip				1,700,000.00	2,035,716.00	1,866,481.00	1,842,624.90	0.00	(23,856.10)
263534CC1	DU PONT E I DE NEMOURS & CO	4.90%	01/15/2041	04/28/2015	405,000.00	457,411.05	387,580.95	424,453.37	36,872.42	0.00
263534CC1	DU PONT E I DE NEMOURS & CO	4.90%	01/15/2041	05/20/2015	595,000.00	631,800.75	569,409.05	623,579.63	54,170.58	0.00
263534CC1	DU PONT E I DE NEMOURS & CO	4.90%	01/15/2041	05/06/2016	500,000.00	536,355.00	536,355.00	524,016.50	0.00	(12,338.50)
	Totals for Cusip				1,500,000.00	1,625,566.80	1,493,345.00	1,572,049.50	91,043.00	(12,338.50)
26442CAA2	DUKE ENERGY CAROLINAS	6.10%	06/01/2037	05/31/2007	2,000,000.00	1,999,740.00	2,418,440.00	2,461,036.00	42,596.00	0.00
	Totals for Cusip				2,000,000.00	1,999,740.00	2,418,440.00	2,461,036.00	42,596.00	0.00
26875PAM3	EOG RESOURCES INC	3.15%	04/01/2025	03/12/2015	705,000.00	704,992.95	666,810.86	691,748.12	24,937.26	0.00
	Totals for Cusip				705,000.00	704,992.95	666,810.86	691,748.12	24,937.26	0.00
26875PAP6	EOG RESOURCES INC	4.15%	01/15/2026	01/11/2016	730,000.00	728,934.20	728,934.20	763,941.35	35,007.15	0.00
	Totals for Cusip				730,000.00	728,934.20	728,934.20	763,941.35	35,007.15	0.00
26882PAR3	ERAC USA FINANCE CO	6.70%	06/01/2034	05/21/2014	1,265,000.00	1,587,018.40	1,492,023.23	1,534,150.26	42,127.03	0.00
	Totals for Cusip				1,265,000.00	1,587,018.40	1,492,023.23	1,534,150.26	42,127.03	0.00
26882PBB7	ERAC USA FINANCE CO	6.38%	10/15/2017	10/10/2007	1,525,000.00	1,522,331.25	1,637,647.18	1,580,121.13	0.00	(57,526.05)
26882PBB7	ERAC USA FINANCE CO	6.38%	10/15/2017	02/09/2010	3,410,000.00	3,733,950.00	3,661,886.47	3,533,254.45	0.00	(128,632.02)
	Totals for Cusip				4,935,000.00	5,256,281.25	5,299,533.65	5,113,375.58	0.00	(186,158.07)

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26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	12/13/2012	600,000.00	770,220.00	731,214.00	760,233.60	29,019.60	0.00
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	10/02/2013	1,400,000.00	1,669,430.00	1,706,166.00	1,773,878.40	67,712.40	0.00
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	12/02/2014	1,565,000.00	2,052,466.20	1,907,249.85	1,982,942.64	75,692.79	0.00
	Totals for Cusip				3,565,000.00	4,492,116.20	4,344,629.85	4,517,054.64	172,424.79	0.00
26884TAA0	ERAC USA FINANCE LLC	5.25%	10/01/2020	06/24/2010	800,000.00	795,064.00	876,516.80	871,759.20	0.00	(4,757.60)
	Totals for Cusip				800,000.00	795,064.00	876,516.80	871,759.20	0.00	(4,757.60)
29103DAA4	EMERA US FINANCE LP	2.15%	06/15/2019	06/09/2016	3,250,000.00	3,248,797.50	3,248,797.50	3,244,627.75	0.00	(4,169.75)
	Totals for Cusip				3,250,000.00	3,248,797.50	3,248,797.50	3,244,627.75	0.00	(4,169.75)
29103DAG1	EMERA US FINANCE LP	3.55%	06/15/2026	06/09/2016	575,000.00	573,418.75	573,418.75	565,242.25	0.00	(8,176.50)
	Totals for Cusip				575,000.00	573,418.75	573,418.75	565,242.25	0.00	(8,176.50)
29267HAA7	ENDURANCE SPECIALTY HOLDING	7.00%	07/15/2034	03/23/2010	1,575,000.00	1,495,872.00	1,857,723.53	1,902,666.15	44,942.62	0.00
	Totals for Cusip				1,575,000.00	1,495,872.00	1,857,723.53	1,902,666.15	44,942.62	0.00
29268BAB7	ENEL FINANCE INTERNATIONAL	6.25%	09/15/2017	09/13/2007	3,050,000.00	3,044,235.50	3,249,890.90	3,143,070.75	0.00	(106,820.15)
	Totals for Cusip				3,050,000.00	3,044,235.50	3,249,890.90	3,143,070.75	0.00	(106,820.15)
29364DAU4	ENERGY ARKANSAS INC	3.50%	04/01/2026	01/05/2016	205,000.00	204,325.55	204,325.55	208,904.64	4,579.09	0.00
	Totals for Cusip				205,000.00	204,325.55	204,325.55	208,904.64	4,579.09	0.00
29364NAT5	ENERGY MISSISSIPPI	2.85%	06/01/2028	05/10/2016	800,000.00	799,744.00	799,744.00	759,648.80	0.00	(40,095.20)
	Totals for Cusip				800,000.00	799,744.00	799,744.00	759,648.80	0.00	(40,095.20)
29364WAK4	ENERGY LOUISIANA LLC	5.40%	11/01/2024	11/10/2009	1,880,000.00	1,873,570.40	2,146,574.60	2,163,034.00	16,459.40	0.00
	Totals for Cusip				1,880,000.00	1,873,570.40	2,146,574.60	2,163,034.00	16,459.40	0.00
29379VBC6	ENTERPRISE PRODUCTS OPER	5.10%	02/15/2045	02/05/2014	1,310,000.00	1,307,969.50	1,097,305.78	1,381,590.19	284,284.41	0.00
	Totals for Cusip				1,310,000.00	1,307,969.50	1,097,305.78	1,381,590.19	284,284.41	0.00

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29379VBD4	ENTERPRISE PRODUCTS OPER	2.55%	10/15/2019	10/02/2014	1,240,000.00	1,239,764.40	1,188,804.12	1,252,654.20	63,850.08	0.00
	Totals for Cusip				1,240,000.00	1,239,764.40	1,188,804.12	1,252,654.20	63,850.08	0.00
29379VBF9	ENTERPRISE PRODUCTS OPER	4.95%	10/15/2054	10/22/2014	455,000.00	469,487.20	355,939.68	440,953.24	85,013.56	0.00
	Totals for Cusip				455,000.00	469,487.20	355,939.68	440,953.24	85,013.56	0.00
294429AK1	EQUIFAX INC	2.30%	06/01/2021	05/05/2016	320,000.00	319,846.40	319,846.40	313,599.04	0.00	(6,247.36)
	Totals for Cusip				320,000.00	319,846.40	319,846.40	313,599.04	0.00	(6,247.36)
30161MAE3	EXELON GENERATION CO LLC	6.20%	10/01/2017	09/25/2007	3,300,000.00	3,291,948.00	3,520,839.30	3,410,820.60	0.00	(110,018.70)
	Totals for Cusip				3,300,000.00	3,291,948.00	3,520,839.30	3,410,820.60	0.00	(110,018.70)
30161MAF0	EXELON GENERATION CO LLC	5.20%	10/01/2019	09/16/2009	1,490,000.00	1,487,094.50	1,605,156.14	1,596,923.89	0.00	(8,232.25)
	Totals for Cusip				1,490,000.00	1,487,094.50	1,605,156.14	1,596,923.89	0.00	(8,232.25)
30219GAQ1	EXPRESS SCRIPTS HOLDING CO	3.00%	07/15/2023	06/29/2016	550,000.00	549,510.50	549,510.50	532,407.15	0.00	(17,103.35)
	Totals for Cusip				550,000.00	549,510.50	549,510.50	532,407.15	0.00	(17,103.35)
302445AD3	FLIR SYSTEMS INC	3.12%	06/15/2021	06/01/2016	435,000.00	434,699.85	434,699.85	436,149.27	1,449.42	0.00
	Totals for Cusip				435,000.00	434,699.85	434,699.85	436,149.27	1,449.42	0.00
302491AQ8	FMC CORP	5.20%	12/15/2019	11/24/2009	1,835,000.00	1,828,852.75	1,972,718.59	1,977,203.33	4,484.74	0.00
	Totals for Cusip				1,835,000.00	1,828,852.75	1,972,718.59	1,977,203.33	4,484.74	0.00
3134A32L9	FREDDIE MAC	0.00%	03/15/2027	03/03/2009	2,470,000.00	997,949.16	1,711,672.95	1,772,812.86	61,139.91	0.00
	Totals for Cusip				2,470,000.00	997,949.16	1,711,672.95	1,772,812.86	61,139.91	0.00
3134A32M7	FREDDIE MAC	0.00%	09/15/2027	03/03/2009	2,780,000.00	1,093,343.42	1,875,235.10	1,952,610.84	77,375.74	0.00
	Totals for Cusip				2,780,000.00	1,093,343.42	1,875,235.10	1,952,610.84	77,375.74	0.00
3134A3D29	FREDDIE MAC	0.00%	08/15/2027	05/19/2004	13,400,000.00	3,130,709.00	9,082,064.40	9,654,190.80	572,126.40	0.00

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Totals for Cusip					13,400,000.00	3,130,709.00	9,082,064.40	9,654,190.80	572,126.40	0.00
313586RC5	FANNIE MAE	0.00%	10/09/2019	09/06/2000	17,800,000.00	4,930,050.51	16,483,084.80	16,879,793.40	396,708.60	0.00
313586RC5	FANNIE MAE	0.00%	10/09/2019	03/15/2001	12,060,000.00	3,799,261.80	11,167,752.96	11,436,534.18	268,781.22	0.00
Totals for Cusip					29,860,000.00	8,729,312.31	27,650,837.76	28,316,327.58	665,489.82	0.00
31359YCW5	FNMA STRIP	0.00%	07/15/2027	03/03/2009	3,992,000.00	1,583,243.17	2,716,971.17	2,859,214.11	142,242.94	0.00
Totals for Cusip					3,992,000.00	1,583,243.17	2,716,971.17	2,859,214.11	142,242.94	0.00
31359YCY1	FNMA STRIP	0.00%	07/15/2028	12/28/2016	266,000.00	180,100.62	180,100.62	182,554.20	2,453.58	0.00
Totals for Cusip					266,000.00	180,100.62	180,100.62	182,554.20	2,453.58	0.00
31359YDA2	FNMA STRIP	0.00%	07/15/2029	12/28/2016	281,000.00	181,908.16	181,908.16	184,277.55	2,369.39	0.00
Totals for Cusip					281,000.00	181,908.16	181,908.16	184,277.55	2,369.39	0.00
31428XAW6	FEDEX CORPORATION	5.10%	01/15/2044	06/17/2014	1,000,000.00	1,065,020.00	1,036,122.00	1,085,036.00	48,914.00	0.00
Totals for Cusip					1,000,000.00	1,065,020.00	1,036,122.00	1,085,036.00	48,914.00	0.00
31620MAL0	FIDELITY NATIONAL INFORMATION	1.45%	06/05/2017	05/27/2014	320,000.00	319,708.80	315,669.44	320,126.72	4,457.28	0.00
Totals for Cusip					320,000.00	319,708.80	315,669.44	320,126.72	4,457.28	0.00
31620MAP1	FIDELITY NATIONAL INFORMATION	3.62%	10/15/2020	10/13/2015	3,450,000.00	3,445,480.50	3,494,943.15	3,571,674.60	76,731.45	0.00
Totals for Cusip					3,450,000.00	3,445,480.50	3,494,943.15	3,571,674.60	76,731.45	0.00
316773CF5	FIFTH THIRD BANCORP	5.45%	01/15/2017	05/16/2014	4,000,000.00	4,408,800.00	4,146,760.00	4,005,492.00	0.00	(141,268.00)
Totals for Cusip					4,000,000.00	4,408,800.00	4,146,760.00	4,005,492.00	0.00	(141,268.00)
337738AM0	FISERV INC	3.50%	10/01/2022	09/18/2012	1,200,000.00	1,194,468.00	1,197,529.20	1,222,083.60	24,554.40	0.00
Totals for Cusip					1,200,000.00	1,194,468.00	1,197,529.20	1,222,083.60	24,554.40	0.00
338915AM3	FLEETBOSTON FINANCIAL GROUP	6.70%	07/15/2028	10/23/2013	1,500,000.00	1,683,375.00	1,717,138.50	1,745,049.00	27,910.50	0.00
Totals for Cusip					1,500,000.00	1,683,375.00	1,717,138.50	1,745,049.00	27,910.50	0.00

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341081EQ6	FLORIDA POWER & LIGHT	5.62%	04/01/2034	09/13/2013	1,625,000.00	1,834,283.75	1,934,177.38	1,969,194.50	35,017.12	0.00
Totals for Cusip										
345370BW9	FORD MOTOR COMPANY	9.98%	02/15/2047	06/17/2014	599,000.00	937,602.72	831,329.94	882,440.21	51,110.27	0.00
345370BW9	FORD MOTOR COMPANY	9.98%	02/15/2047	06/17/2014	200,000.00	312,068.00	277,572.60	294,637.80	17,065.20	0.00
Totals for Cusip										
345370BY5	FORD MOTOR COMPANY	6.62%	10/01/2028	09/04/2013	1,160,000.00	1,280,605.20	1,339,345.28	1,363,763.28	24,418.00	0.00
345370BY5	FORD MOTOR COMPANY	6.62%	10/01/2028	09/24/2013	1,840,000.00	2,088,363.20	2,124,478.72	2,163,210.72	38,732.00	0.00
345370BY5	FORD MOTOR COMPANY	6.62%	10/01/2028	09/02/2015	4,050,000.00	4,718,938.50	4,676,162.40	4,761,414.90	85,252.50	0.00
Totals for Cusip										
345397XX8	FORD MOTOR CREDIT CO LLC	2.55%	10/05/2018	10/05/2015	1,095,000.00	1,095,000.00	1,087,224.41	1,101,158.28	13,933.87	0.00
Totals for Cusip										
36164QMS4	GE CAPITAL INTL FUNDING	2.34%	11/15/2020	07/01/2016	870,000.00	870,489.38	870,489.38	869,585.01	0.00	(904.37)
Totals for Cusip										
369622SM8	GENERAL ELECTRIC CAPITAL CORP	5.30%	02/11/2021	02/08/2011	301,000.00	299,937.47	339,413.62	333,826.46	0.00	(5,587.16)
Totals for Cusip										
37045VAE0	GENERAL MOTORS COMPANY	4.88%	10/02/2023	12/17/2015	1,250,000.00	1,281,550.00	1,278,323.75	1,310,340.00	32,016.25	0.00
Totals for Cusip										
37045VAF7	GENERAL MOTORS COMPANY	6.25%	10/02/2043	02/17/2016	495,000.00	474,106.05	474,106.05	547,212.11	73,106.06	0.00
37045VAF7	GENERAL MOTORS COMPANY	6.25%	10/02/2043	02/17/2016	5,000.00	4,829.60	4,829.60	5,527.40	697.80	0.00
Totals for Cusip										
37045XAL0	GENERAL MOTORS FINL CO	4.25%	05/15/2023	06/25/2015	750,000.00	757,275.00	741,855.00	759,009.75	17,154.75	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					750,000.00	757,275.00	741,855.00	759,009.75	17,154.75	0.00
37045XBB1	GENERAL MOTORS FINL CO	3.10%	01/15/2019	10/07/2015	1,680,000.00	1,679,227.20	1,677,558.96	1,697,829.84	20,270.88	0.00
Totals for Cusip					1,680,000.00	1,679,227.20	1,677,558.96	1,697,829.84	20,270.88	0.00
37045XBJ4	GENERAL MOTORS FINL CO	2.40%	05/09/2019	05/04/2016	2,500,000.00	2,497,400.00	2,497,400.00	2,493,377.50	0.00	(4,022.50)
Totals for Cusip					2,500,000.00	2,497,400.00	2,497,400.00	2,493,377.50	0.00	(4,022.50)
373298BN7	GEORGIA PACIFIC CORP	7.38%	12/01/2025	09/20/2016	525,000.00	699,557.25	699,557.25	659,599.50	0.00	(39,957.75)
Totals for Cusip					525,000.00	699,557.25	699,557.25	659,599.50	0.00	(39,957.75)
37331NAB7	GEORGIA PACIFIC LLC	5.40%	11/01/2020	04/01/2013	1,170,000.00	1,382,004.00	1,290,577.86	1,286,273.43	0.00	(4,304.43)
Totals for Cusip					1,170,000.00	1,382,004.00	1,290,577.86	1,286,273.43	0.00	(4,304.43)
375558AX1	GILEAD SCIENCES INC	4.80%	04/01/2044	03/04/2014	480,000.00	479,068.80	481,890.24	498,415.68	16,525.44	0.00
Totals for Cusip					480,000.00	479,068.80	481,890.24	498,415.68	16,525.44	0.00
375558AY9	GILEAD SCIENCES INC	2.35%	02/01/2020	11/12/2014	745,000.00	743,301.40	745,500.64	748,871.02	3,370.38	0.00
Totals for Cusip					745,000.00	743,301.40	745,500.64	748,871.02	3,370.38	0.00
375558BA0	GILEAD SCIENCES INC	4.50%	02/01/2045	10/14/2016	255,000.00	271,501.05	271,501.05	254,785.55	0.00	(16,715.50)
Totals for Cusip					255,000.00	271,501.05	271,501.05	254,785.55	0.00	(16,715.50)
38141GFD1	GOLDMAN SACHS GROUP INC	6.75%	10/01/2037	02/13/2008	1,000,000.00	957,440.00	1,168,936.00	1,234,847.00	65,911.00	0.00
Totals for Cusip					1,000,000.00	957,440.00	1,168,936.00	1,234,847.00	65,911.00	0.00
38141GGM0	GOLDMAN SACHS GROUP INC	6.25%	02/01/2041	01/21/2011	605,000.00	602,719.15	721,645.21	749,938.04	28,292.83	0.00
38141GGM0	GOLDMAN SACHS GROUP INC	6.25%	02/01/2041	01/25/2011	950,000.00	971,356.00	1,133,161.90	1,177,588.65	44,426.75	0.00
Totals for Cusip					1,555,000.00	1,574,075.15	1,854,807.11	1,927,526.69	72,719.58	0.00
38145XAA1	GOLDMAN SACHS GROUP INC	2.62%	01/31/2019	01/28/2014	1,000,000.00	996,840.00	1,007,150.00	1,010,752.00	3,602.00	0.00
Totals for Cusip					1,000,000.00	996,840.00	1,007,150.00	1,010,752.00	3,602.00	0.00

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38148LAF3	GOLDMAN SACHS GROUP INC	5.15%	05/22/2045	05/19/2015	1,545,000.00	1,534,957.50	1,500,791.37	1,624,814.70	124,023.33	0.00
	Totals for Cusip				1,545,000.00	1,534,957.50	1,500,791.37	1,624,814.70	124,023.33	0.00
41283LAD7	HARLEY-DAVIDSON FINL SER	2.40%	09/15/2019	09/11/2014	2,515,000.00	2,505,367.55	2,503,141.78	2,530,434.56	27,292.78	0.00
	Totals for Cusip				2,515,000.00	2,505,367.55	2,503,141.78	2,530,434.56	27,292.78	0.00
41283LAG0	HARLEY-DAVIDSON FINL SER	2.25%	01/15/2019	01/05/2016	1,090,000.00	1,089,869.20	1,089,869.20	1,094,688.09	4,818.89	0.00
	Totals for Cusip				1,090,000.00	1,089,869.20	1,089,869.20	1,094,688.09	4,818.89	0.00
413875AP0	HARRIS CORP	2.00%	04/27/2018	04/22/2015	340,000.00	340,000.00	336,180.44	340,207.06	4,026.62	0.00
	Totals for Cusip				340,000.00	340,000.00	336,180.44	340,207.06	4,026.62	0.00
413875AQ8	HARRIS CORP	2.70%	04/27/2020	04/22/2015	585,000.00	585,000.00	573,924.20	584,356.50	10,432.30	0.00
	Totals for Cusip				585,000.00	585,000.00	573,924.20	584,356.50	10,432.30	0.00
416515BB9	HARTFORD FINANCIAL SERVICES	4.30%	04/15/2043	04/15/2013	250,000.00	248,000.00	232,681.50	231,578.50	0.00	(1,103.00)
	Totals for Cusip				250,000.00	248,000.00	232,681.50	231,578.50	0.00	(1,103.00)
42217KBF2	WELLTOWER INC	4.00%	06/01/2025	05/20/2015	1,185,000.00	1,184,123.10	1,165,644.21	1,211,059.34	45,415.13	0.00
	Totals for Cusip				1,185,000.00	1,184,123.10	1,165,644.21	1,211,059.34	45,415.13	0.00
42307TAG3	HEINZ H J FINANCE	6.75%	03/15/2032	06/15/2016	2,000,000.00	2,544,780.00	2,544,780.00	2,423,822.00	0.00	(120,958.00)
	Totals for Cusip				2,000,000.00	2,544,780.00	2,544,780.00	2,423,822.00	0.00	(120,958.00)
438516BJ4	HONEYWELL INTERNATIONAL INC	1.40%	10/30/2019	10/24/2016	6,500,000.00	6,494,865.00	6,494,865.00	6,439,894.50	0.00	(54,970.50)
	Totals for Cusip				6,500,000.00	6,494,865.00	6,494,865.00	6,439,894.50	0.00	(54,970.50)
438516BL9	HONEYWELL INTERNATIONAL INC	2.50%	11/01/2026	10/27/2016	2,600,000.00	2,560,298.00	2,560,298.00	2,461,004.00	0.00	(99,294.00)
	Totals for Cusip				2,600,000.00	2,560,298.00	2,560,298.00	2,461,004.00	0.00	(99,294.00)
448814DC4	HYDRO QUEBEC	8.50%	12/01/2029	04/22/2015	713,000.00	1,132,778.75	1,069,646.88	1,034,406.85	0.00	(35,240.03)

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448814DC4	HYDRO QUEBEC	8.50%	12/01/2029	09/08/2015	337,000.00	515,094.39	505,569.42	488,913.20	0.00	(16,656.22)
	Totals for Cusip				1,050,000.00	1,647,873.14	1,575,216.30	1,523,320.05	0.00	(51,896.25)
448814DX8	HYDRO QUEBEC	8.40%	01/15/2022	04/27/2010	2,750,000.00	3,666,190.00	3,552,078.75	3,437,527.50	0.00	(114,551.25)
	Totals for Cusip				2,750,000.00	3,666,190.00	3,552,078.75	3,437,527.50	0.00	(114,551.25)
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	08/22/2013	11,250,000.00	15,010,650.00	15,140,475.00	14,790,735.00	0.00	(349,740.00)
	Totals for Cusip				11,250,000.00	15,010,650.00	15,140,475.00	14,790,735.00	0.00	(349,740.00)
452308AX7	ILLINOIS TOOL WORKS INC	2.65%	11/15/2026	10/31/2016	2,500,000.00	2,492,125.00	2,492,125.00	2,389,797.50	0.00	(102,327.50)
	Totals for Cusip				2,500,000.00	2,492,125.00	2,492,125.00	2,389,797.50	0.00	(102,327.50)
45687AAA0	INGERSOLL-RAND GL HLD CO	6.88%	08/15/2018	08/12/2008	3,920,000.00	3,914,394.40	4,326,899.92	4,234,693.68	0.00	(92,206.24)
45687AAA0	INGERSOLL-RAND GL HLD CO	6.88%	08/15/2018	07/23/2010	2,525,000.00	2,976,268.00	2,787,097.53	2,727,704.48	0.00	(59,393.05)
45687AAA0	INGERSOLL-RAND GL HLD CO	6.88%	08/15/2018	09/07/2011	400,000.00	492,352.00	441,520.40	432,111.60	0.00	(9,408.80)
	Totals for Cusip				6,845,000.00	7,383,014.40	7,555,517.85	7,394,509.76	0.00	(161,008.09)
45687AAJ1	INGERSOLL-RAND GL HLD CO	4.25%	06/15/2023	06/10/2014	1,195,000.00	1,192,952.01	1,230,671.95	1,263,878.61	33,206.66	0.00
	Totals for Cusip				1,195,000.00	1,192,952.01	1,230,671.95	1,263,878.61	33,206.66	0.00
45687AAL6	INGERSOLL-RAND GL HLD CO	2.88%	01/15/2019	06/10/2014	1,800,000.00	1,833,287.38	1,818,043.20	1,832,229.00	14,185.80	0.00
	Totals for Cusip				1,800,000.00	1,833,287.38	1,818,043.20	1,832,229.00	14,185.80	0.00
45818QAD1	INTERAMER DEV BK	6.75%	07/15/2027	01/04/2007	819,000.00	975,871.26	1,129,470.62	1,065,007.94	0.00	(64,462.68)
	Totals for Cusip				819,000.00	975,871.26	1,129,470.62	1,065,007.94	0.00	(64,462.68)
460146CH4	INTERNATIONAL PAPER COMPANY	6.00%	11/15/2041	11/08/2011	400,000.00	399,944.00	419,491.20	449,204.80	29,713.60	0.00
	Totals for Cusip				400,000.00	399,944.00	419,491.20	449,204.80	29,713.60	0.00
461070AN4	INTERSTATE P&L CO	3.70%	09/15/2046	09/12/2016	815,000.00	809,295.00	809,295.00	749,769.85	0.00	(59,525.15)
	Totals for Cusip				815,000.00	809,295.00	809,295.00	749,769.85	0.00	(59,525.15)

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465139VE0	AID-ISRAEL	0.00%	11/01/2024	11/18/2004	50,000,000.00	17,342,000.00	38,321,750.00	39,974,550.00	1,652,800.00	0.00
465139VE0	AID-ISRAEL	0.00%	11/01/2024	01/20/2005	1,735,000.00	637,119.76	1,329,764.73	1,387,116.89	57,352.16	0.00
	Totals for Cusip				51,735,000.00	17,979,119.76	39,651,514.73	41,361,666.89	1,710,152.16	0.00
46513EFF4	AID ISRAEL	5.50%	09/18/2023	01/08/2010	4,820,000.00	5,228,880.60	5,775,275.80	5,704,831.50	0.00	(70,444.30)
46513EFF4	AID ISRAEL	5.50%	09/18/2023	04/20/2015	3,075,000.00	3,865,324.20	3,684,434.25	3,639,493.13	0.00	(44,941.12)
	Totals for Cusip				7,895,000.00	9,094,204.80	9,459,710.05	9,344,324.63	0.00	(115,385.42)
46513EGV8	AID ISRAEL	5.50%	12/04/2023	09/14/2011	2,070,000.00	2,648,173.60	2,489,466.87	2,462,542.38	0.00	(26,924.49)
46513EGV8	AID ISRAEL	5.50%	12/04/2023	07/20/2016	20,970,000.00	26,461,450.81	26,461,450.81	24,946,624.98	0.00	(1,514,825.83)
	Totals for Cusip				23,040,000.00	29,109,624.41	28,950,917.68	27,409,167.36	0.00	(1,541,750.32)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	11/14/2013	105,000.00	125,035.26	126,979.44	125,868.65	0.00	(1,110.79)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	06/28/2016	2,955,000.00	3,786,182.40	3,786,182.40	3,542,303.30	0.00	(243,879.10)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	07/13/2016	2,400,000.00	3,069,840.00	3,069,840.00	2,876,997.60	0.00	(192,842.40)
	Totals for Cusip				5,460,000.00	6,981,057.66	6,983,001.84	6,545,169.55	0.00	(437,832.29)
46625HJY7	JP MORGAN CHASE & CO	3.88%	09/10/2024	09/03/2014	1,050,000.00	1,044,487.50	1,044,481.20	1,062,428.85	17,947.65	0.00
	Totals for Cusip				1,050,000.00	1,044,487.50	1,044,481.20	1,062,428.85	17,947.65	0.00
46625HLL2	JP MORGAN CHASE & CO	4.95%	06/01/2045	05/27/2015	555,000.00	559,245.75	554,893.44	591,801.50	36,908.06	0.00
46625HLL2	JP MORGAN CHASE & CO	4.95%	06/01/2045	05/28/2015	445,000.00	450,651.50	444,914.56	474,507.51	29,592.95	0.00
	Totals for Cusip				1,000,000.00	1,009,897.25	999,808.00	1,066,309.01	66,501.01	0.00
476556DA0	JERSEY CENTRAL POWER AND LIGHT	7.35%	02/01/2019	01/22/2009	1,005,000.00	1,003,723.65	1,131,101.37	1,100,788.56	0.00	(30,312.81)
	Totals for Cusip				1,005,000.00	1,003,723.65	1,131,101.37	1,100,788.56	0.00	(30,312.81)
476556DC6	JERSEY CENTRAL POWER AND LIGHT	4.30%	01/15/2026	08/11/2015	1,500,000.00	1,495,200.00	1,509,177.00	1,552,878.00	43,701.00	0.00

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Totals for Cusip					1,500,000.00	1,495,200.00	1,509,177.00	1,552,878.00	43,701.00	0.00
478160BJ2	JOHNSON & JOHNSON	4.38%	12/05/2033	11/18/2014	1,925,000.00	2,100,637.00	2,123,238.42	2,116,466.28	0.00	(6,772.14)
Totals for Cusip					1,925,000.00	2,100,637.00	2,123,238.42	2,116,466.28	0.00	(6,772.14)
478375AL2	JOHNSON CONTROLS INTL PL	4.62%	07/02/2044	12/09/2016	2,500,000.00	2,449,762.50	2,449,762.50	2,481,775.00	32,012.50	0.00
Totals for Cusip					2,500,000.00	2,449,762.50	2,449,762.50	2,481,775.00	32,012.50	0.00
478375AN8	JOHNSON CONTROLS INTL PL	4.95%	07/02/2064	12/09/2016	1,050,000.00	988,726.20	988,726.20	979,188.00	0.00	(9,538.20)
Totals for Cusip					1,050,000.00	988,726.20	988,726.20	979,188.00	0.00	(9,538.20)
478375AR9	JOHNSON CONTROLS INTL PL	3.90%	02/14/2026	12/09/2016	1,325,000.00	1,347,876.13	1,347,876.13	1,364,768.55	16,892.42	0.00
Totals for Cusip					1,325,000.00	1,347,876.13	1,347,876.13	1,364,768.55	16,892.42	0.00
478375AS7	JOHNSON CONTROLS INTL PL	5.12%	09/14/2045	12/09/2016	1,755,000.00	1,850,533.43	1,850,533.43	1,867,221.72	16,688.29	0.00
Totals for Cusip					1,755,000.00	1,850,533.43	1,850,533.43	1,867,221.72	16,688.29	0.00
48121CYK6	JP MORGAN CHASE	6.00%	10/01/2017	03/05/2008	1,515,000.00	1,541,376.15	1,619,777.40	1,563,455.76	0.00	(56,321.64)
Totals for Cusip					1,515,000.00	1,541,376.15	1,619,777.40	1,563,455.76	0.00	(56,321.64)
485260BM4	KANSAS GAS AND ELECTRIC CO	4.30%	07/15/2044	06/25/2014	500,000.00	498,735.00	502,747.00	510,281.50	7,534.50	0.00
Totals for Cusip					500,000.00	498,735.00	502,747.00	510,281.50	7,534.50	0.00
492386AU1	KERR MCGEE CORPORATION	6.95%	07/01/2024	03/17/2010	1,775,000.00	2,012,690.25	1,906,889.60	2,094,132.58	187,242.98	0.00
492386AU1	KERR MCGEE CORPORATION	6.95%	07/01/2024	03/30/2010	622,000.00	690,712.34	668,217.09	733,831.25	65,614.16	0.00
Totals for Cusip					2,397,000.00	2,703,402.59	2,575,106.69	2,827,963.83	252,857.14	0.00
494386AC9	KIMBERLY CLARK DE MEXICO SAB D	3.25%	03/12/2025	03/05/2015	1,335,000.00	1,327,777.65	1,286,133.66	1,265,338.37	0.00	(20,795.29)
Totals for Cusip					1,335,000.00	1,327,777.65	1,286,133.66	1,265,338.37	0.00	(20,795.29)
500472AB1	KONINKLIJKE PHILIPS	5.75%	03/11/2018	10/29/2014	2,793,000.00	3,134,388.39	2,988,833.99	2,927,139.41	0.00	(61,694.58)
Totals for Cusip					2,793,000.00	3,134,388.39	2,988,833.99	2,927,139.41	0.00	(61,694.58)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
500472AC9	KONINKLIJKE PHILIPS	6.88%	03/11/2038	09/20/2013	1,000,000.00	1,205,110.00	1,159,388.00	1,236,513.00	77,125.00	0.00
	Totals for Cusip				1,000,000.00	1,205,110.00	1,159,388.00	1,236,513.00	77,125.00	0.00
50077LAJ5	KRAFT HEINZ FOODS CO	3.50%	07/15/2022	08/16/2016	5,000,000.00	4,989,833.40	4,989,833.40	5,075,525.00	85,691.60	0.00
	Totals for Cusip				5,000,000.00	4,989,833.40	4,989,833.40	5,075,525.00	85,691.60	0.00
50540RAK8	LABORATORY CORP OF AMER	2.20%	08/23/2017	08/20/2012	1,775,000.00	1,771,325.75	1,781,249.78	1,783,273.28	2,023.50	0.00
	Totals for Cusip				1,775,000.00	1,771,325.75	1,781,249.78	1,783,273.28	2,023.50	0.00
50540RAP7	LABORATORY CORP OF AMER	3.20%	02/01/2022	01/21/2015	225,000.00	226,053.00	220,821.08	226,869.08	6,048.00	0.00
	Totals for Cusip				225,000.00	226,053.00	220,821.08	226,869.08	6,048.00	0.00
525ESC107	LEHMAN BROTHERS HOLDINGS	0.00%	05/17/2013	08/22/2007	3,955,000.00	2,210,844.97	156,102.86	227,412.50	71,309.64	0.00
	Totals for Cusip				3,955,000.00	2,210,844.97	156,102.86	227,412.50	71,309.64	0.00
525ESC6J3	LEHMAN BROTHERS HOLDINGS	0.00%	11/10/2049	11/08/2005	1,890,000.00	1,039,492.42	74,924.17	108,675.00	33,750.83	0.00
	Totals for Cusip				1,890,000.00	1,039,492.42	74,924.17	108,675.00	33,750.83	0.00
525ESC6X2	LEHMAN BROTHERS HOLDINGS	0.00%	09/26/2014	09/19/2007	5,840,000.00	3,403,903.73	235,787.63	346,312.00	110,524.37	0.00
	Totals for Cusip				5,840,000.00	3,403,903.73	235,787.63	346,312.00	110,524.37	0.00
53079EAZ7	LIBERTY MUTUAL GROUP	6.50%	05/01/2042	05/01/2012	1,270,000.00	1,267,015.50	1,443,691.55	1,505,752.64	62,061.09	0.00
53079EAZ7	LIBERTY MUTUAL GROUP	6.50%	05/01/2042	04/29/2015	3,210,000.00	3,968,779.80	3,649,015.65	3,805,878.72	156,863.07	0.00
	Totals for Cusip				4,480,000.00	5,235,795.30	5,092,707.20	5,311,631.36	218,924.16	0.00
534187AW9	LINCOLN NATIONAL CORP	6.30%	10/09/2037	10/03/2007	2,000,000.00	1,989,580.00	2,351,466.00	2,355,602.00	4,136.00	0.00
534187AW9	LINCOLN NATIONAL CORP	6.30%	10/09/2037	01/08/2014	300,000.00	348,516.00	352,719.90	353,340.30	620.40	0.00
	Totals for Cusip				2,300,000.00	2,338,096.00	2,704,185.90	2,708,942.30	4,756.40	0.00
538021AC0	LITTON INDUSTRIES INC	7.75%	03/15/2026	07/26/2010	1,600,000.00	2,103,104.00	2,094,670.40	2,103,283.20	8,612.80	0.00

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538021AC0	LITTON INDUSTRIES INC	7.75%	03/15/2026	08/26/2011	100,000.00	135,345.00	130,916.90	131,455.20	538.30	0.00
	Totals for Cusip				1,700,000.00	2,238,449.00	2,225,587.30	2,234,738.40	9,151.10	0.00
53944VAG4	LLOYDS BANK PLC	1.75%	05/14/2018	05/11/2015	3,450,000.00	3,446,688.00	3,442,551.45	3,445,404.60	2,853.15	0.00
	Totals for Cusip				3,450,000.00	3,446,688.00	3,442,551.45	3,445,404.60	2,853.15	0.00
539830BJ7	LOCKHEED MARTIN CORP	1.85%	11/23/2018	11/16/2015	1,395,000.00	1,392,614.55	1,392,533.64	1,400,556.29	8,022.65	0.00
	Totals for Cusip				1,395,000.00	1,392,614.55	1,392,533.64	1,400,556.29	8,022.65	0.00
552081AG6	LYONDELLBASELL IND NV	5.00%	04/15/2019	09/21/2016	1,194,000.00	1,282,690.32	1,282,690.32	1,261,642.49	0.00	(21,047.83)
	Totals for Cusip				1,194,000.00	1,282,690.32	1,282,690.32	1,261,642.49	0.00	(21,047.83)
552081AM3	LYONDELLBASELL IND NV	4.62%	02/26/2055	05/03/2016	2,250,000.00	2,100,105.00	2,100,105.00	2,090,799.00	0.00	(9,306.00)
	Totals for Cusip				2,250,000.00	2,100,105.00	2,100,105.00	2,090,799.00	0.00	(9,306.00)
55279HAE0	MANUF & TRADERS TRUST CO	2.30%	01/30/2019	01/27/2014	4,345,000.00	4,337,656.95	4,353,716.07	4,377,053.07	23,337.00	0.00
	Totals for Cusip				4,345,000.00	4,337,656.95	4,353,716.07	4,377,053.07	23,337.00	0.00
55616XAC1	FEDERATED DEPT STORES INC	7.00%	02/15/2028	03/19/2014	900,000.00	1,089,477.00	1,043,859.60	1,028,547.90	0.00	(15,311.70)
	Totals for Cusip				900,000.00	1,089,477.00	1,043,859.60	1,028,547.90	0.00	(15,311.70)
55616XAH0	MACYS RETAIL HLDGS INC	2.88%	02/15/2023	11/13/2014	270,000.00	259,575.30	244,688.04	256,958.19	12,270.15	0.00
	Totals for Cusip				270,000.00	259,575.30	244,688.04	256,958.19	12,270.15	0.00
559080AE6	MAGELLAN MIDSTREAM PARTN	6.55%	07/15/2019	06/19/2009	705,000.00	702,553.65	769,685.16	780,201.65	10,516.49	0.00
	Totals for Cusip				705,000.00	702,553.65	769,685.16	780,201.65	10,516.49	0.00
56585AAK8	MARATHON PETROLEUM CORP	2.70%	12/14/2018	12/07/2015	2,380,000.00	2,378,096.00	2,353,446.34	2,411,684.94	58,238.60	0.00
	Totals for Cusip				2,380,000.00	2,378,096.00	2,353,446.34	2,411,684.94	58,238.60	0.00
571748AU6	MARSH & MCLENNAN COS INC	4.05%	10/15/2023	09/24/2013	1,600,000.00	1,593,696.00	1,653,323.20	1,688,710.40	35,387.20	0.00
	Totals for Cusip				1,600,000.00	1,593,696.00	1,653,323.20	1,688,710.40	35,387.20	0.00

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579780AF4	MCCORMICK & CO	5.75%	12/15/2017	12/04/2007	1,165,000.00	1,164,534.00	1,255,344.59	1,212,042.70	0.00	(43,301.89)
	Totals for Cusip				1,165,000.00	1,164,534.00	1,255,344.59	1,212,042.70	0.00	(43,301.89)
581557BB0	MCKESSON CORP	1.29%	03/10/2017	03/05/2014	3,700,000.00	3,700,000.00	3,689,599.30	3,700,891.70	11,292.40	0.00
	Totals for Cusip				3,700,000.00	3,700,000.00	3,689,599.30	3,700,891.70	11,292.40	0.00
585055BG0	MEDTRONIC INC	2.50%	03/15/2020	08/31/2015	1,725,000.00	1,753,737.45	1,737,238.88	1,744,304.48	7,065.60	0.00
585055BG0	MEDTRONIC INC	2.50%	03/15/2020	08/31/2015	345,000.00	353,973.60	347,447.78	348,860.90	1,413.12	0.00
	Totals for Cusip				2,070,000.00	2,107,711.05	2,084,686.66	2,093,165.38	8,478.72	0.00
585055BQ8	MEDTRONIC INC	1.50%	03/15/2018	08/31/2015	1,795,000.00	1,790,941.53	1,793,958.90	1,795,026.93	1,068.03	0.00
	Totals for Cusip				1,795,000.00	1,790,941.53	1,793,958.90	1,795,026.93	1,068.03	0.00
585055BR6	MEDTRONIC INC	3.15%	03/15/2022	08/31/2015	3,370,000.00	3,363,464.95	3,406,790.29	3,451,628.14	44,837.85	0.00
	Totals for Cusip				3,370,000.00	3,363,464.95	3,406,790.29	3,451,628.14	44,837.85	0.00
585055BT2	MEDTRONIC INC	4.38%	03/15/2035	08/31/2015	979,000.00	970,476.71	989,614.32	1,035,711.51	46,097.19	0.00
	Totals for Cusip				979,000.00	970,476.71	989,614.32	1,035,711.51	46,097.19	0.00
586054AB4	MEMORIAL SLOAN-KETTERING	4.12%	07/01/2052	11/28/2012	1,310,000.00	1,301,851.80	1,223,044.82	1,264,980.54	41,935.72	0.00
	Totals for Cusip				1,310,000.00	1,301,851.80	1,223,044.82	1,264,980.54	41,935.72	0.00
58933YAG0	MERCK & CO INC	1.30%	05/18/2018	05/15/2013	7,260,000.00	7,243,229.40	7,242,968.04	7,252,464.12	9,496.08	0.00
	Totals for Cusip				7,260,000.00	7,243,229.40	7,242,968.04	7,252,464.12	9,496.08	0.00
59022CAJ2	MERRILL LYNCH	6.11%	01/29/2037	06/18/2012	1,260,000.00	1,195,525.80	1,429,722.00	1,477,092.96	47,370.96	0.00
	Totals for Cusip				1,260,000.00	1,195,525.80	1,429,722.00	1,477,092.96	47,370.96	0.00
59156RBE7	METLIFE INC	1.76%	12/15/2017	09/27/2012	300,000.00	301,287.90	300,306.30	300,499.50	193.20	0.00
	Totals for Cusip				300,000.00	301,287.90	300,306.30	300,499.50	193.20	0.00

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594918AU8	MICROSOFT CORP	3.75%	05/01/2043	07/28/2014	180,000.00	167,112.00	166,608.00	170,158.86	3,550.86	0.00
	Totals for Cusip				180,000.00	167,112.00	166,608.00	170,158.86	3,550.86	0.00
61166WAN1	MONSANTO COMPANY CO	4.20%	07/15/2034	06/26/2014	150,000.00	149,032.50	128,995.65	144,188.85	15,193.20	0.00
	Totals for Cusip				150,000.00	149,032.50	128,995.65	144,188.85	15,193.20	0.00
6174467X1	MORGAN STANLEY	5.00%	11/24/2025	11/19/2013	2,000,000.00	1,990,900.00	2,123,096.00	2,136,574.00	13,478.00	0.00
	Totals for Cusip				2,000,000.00	1,990,900.00	2,123,096.00	2,136,574.00	13,478.00	0.00
6174467Y9	MORGAN STANLEY	4.35%	09/08/2026	09/03/2014	1,825,000.00	1,821,788.00	1,830,965.93	1,870,165.10	39,199.17	0.00
	Totals for Cusip				1,825,000.00	1,821,788.00	1,830,965.93	1,870,165.10	39,199.17	0.00
61746BDJ2	MORGAN STANLEY	3.75%	02/25/2023	02/20/2013	2,065,000.00	2,057,504.05	2,115,109.29	2,121,052.36	5,943.07	0.00
	Totals for Cusip				2,065,000.00	2,057,504.05	2,115,109.29	2,121,052.36	5,943.07	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	05/22/2013	355,000.00	353,012.00	358,621.36	364,415.31	5,793.95	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	07/22/2016	155,000.00	161,961.05	161,961.05	159,110.91	0.00	(2,850.14)
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	11/16/2016	115,000.00	118,846.75	118,846.75	118,050.03	0.00	(796.72)
	Totals for Cusip				625,000.00	633,819.80	639,429.16	641,576.25	5,793.95	(3,646.86)
6174824M3	MORGAN STANLEY	4.88%	11/01/2022	12/13/2013	120,000.00	122,533.20	127,350.24	128,608.68	1,258.44	0.00
	Totals for Cusip				120,000.00	122,533.20	127,350.24	128,608.68	1,258.44	0.00
61761JVLO	MORGAN STANLEY	3.70%	10/23/2024	10/20/2014	1,775,000.00	1,771,911.50	1,783,535.98	1,796,143.80	12,607.82	0.00
	Totals for Cusip				1,775,000.00	1,771,911.50	1,783,535.98	1,796,143.80	12,607.82	0.00
62854AAE4	MYLAN NV	2.50%	06/07/2019	05/31/2016	1,080,000.00	1,078,790.40	1,078,790.40	1,074,155.04	0.00	(4,635.36)
	Totals for Cusip				1,080,000.00	1,078,790.40	1,078,790.40	1,074,155.04	0.00	(4,635.36)
62952EAB3	NYU HOSPITAL CENTER	5.75%	07/01/2043	07/24/2013	690,000.00	690,000.00	787,954.47	803,385.63	15,431.16	0.00
	Totals for Cusip				690,000.00	690,000.00	787,954.47	803,385.63	15,431.16	0.00
	Totals for Cusip				690,000.00	690,000.00	787,954.47	803,385.63	15,431.16	0.00

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629568AX4	NABORS INDUSTRIES INC	4.62%	09/15/2021	02/13/2012	7,700,000.00	7,674,226.84	6,327,552.00	7,827,204.00	1,499,652.00	0.00
Totals for Cusip					7,700,000.00	7,674,226.84	6,327,552.00	7,827,204.00	1,499,652.00	0.00
631005BC8	NARRAGANSETT ELECTRIC	5.64%	03/15/2040	10/10/2013	3,000,000.00	3,298,470.00	3,386,064.00	3,399,783.00	13,719.00	0.00
Totals for Cusip					3,000,000.00	3,298,470.00	3,386,064.00	3,399,783.00	13,719.00	0.00
637071AL5	NATIONAL OILWELL VARCO INC	1.35%	12/01/2017	11/15/2012	355,000.00	354,655.65	347,367.86	353,616.21	6,248.35	0.00
Totals for Cusip					355,000.00	354,655.65	347,367.86	353,616.21	6,248.35	0.00
638585BF5	NATIONSBANK CORP	6.80%	03/15/2028	07/21/2011	3,000,000.00	3,029,190.00	3,510,144.00	3,536,220.00	26,076.00	0.00
Totals for Cusip					3,000,000.00	3,029,190.00	3,510,144.00	3,536,220.00	26,076.00	0.00
64952WBZ5	NEW YORK LIFE	1.30%	04/27/2018	05/22/2015	2,420,000.00	2,414,676.00	2,400,460.92	2,413,265.14	12,804.22	0.00
64952WBZ5	NEW YORK LIFE	1.30%	04/27/2018	05/22/2015	5,000,000.00	4,989,300.00	4,959,630.00	4,986,085.00	26,455.00	0.00
Totals for Cusip					7,420,000.00	7,403,976.00	7,360,090.92	7,399,350.14	39,259.22	0.00
65473QAR4	NISOURCE FINANCE CORP	5.45%	09/15/2020	12/07/2005	1,010,000.00	969,852.50	1,107,192.30	1,102,907.88	0.00	(4,284.42)
Totals for Cusip					1,010,000.00	969,852.50	1,107,192.30	1,102,907.88	0.00	(4,284.42)
65473QBC6	NISOURCE FINANCE CORP	4.80%	02/15/2044	04/09/2013	1,315,000.00	1,309,411.25	1,336,547.59	1,384,424.11	47,876.52	0.00
Totals for Cusip					1,315,000.00	1,309,411.25	1,336,547.59	1,384,424.11	47,876.52	0.00
655844AV0	NORFOLK SOUTHERN CORP	6.00%	03/15/2105	03/06/2012	2,000,000.00	2,381,400.00	2,144,144.00	2,338,540.00	194,396.00	0.00
Totals for Cusip					2,000,000.00	2,381,400.00	2,144,144.00	2,338,540.00	194,396.00	0.00
655855FA7	NORFOLK SOUTHERN RAILWAY	9.75%	06/15/2020	10/06/2004	6,342,000.00	7,732,454.38	8,091,624.62	7,839,193.99	0.00	(252,430.63)
Totals for Cusip					6,342,000.00	7,732,454.38	8,091,624.62	7,839,193.99	0.00	(252,430.63)
656531AC4	NORSK HYDRO A/S	7.75%	06/15/2023	07/18/2013	1,250,000.00	1,673,712.50	1,564,138.75	1,572,426.25	8,287.50	0.00
Totals for Cusip					1,250,000.00	1,673,712.50	1,564,138.75	1,572,426.25	8,287.50	0.00

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656531AF7	NORSK HYDRO A/S	6.70%	01/15/2018	01/29/2004	2,500,000.00	2,414,803.14	2,740,165.00	2,632,537.50	0.00	(107,627.50)
656531AF7	NORSK HYDRO A/S	6.70%	01/15/2018	12/20/2006	917,000.00	1,006,957.70	1,005,092.52	965,614.76	0.00	(39,477.76)
	Totals for Cusip				3,417,000.00	3,421,760.84	3,745,257.52	3,598,152.26	0.00	(147,105.26)
656531AM2	NORSK HYDRO A/S	7.25%	09/23/2027	02/14/2007	2,150,000.00	2,507,695.50	2,756,639.70	2,868,869.70	112,230.00	0.00
	Totals for Cusip				2,150,000.00	2,507,695.50	2,756,639.70	2,868,869.70	112,230.00	0.00
666807AQ5	NORTHROP GRUMMAN CORP	7.88%	03/01/2026	09/23/2010	425,000.00	572,585.50	561,419.05	565,071.93	3,652.88	0.00
666807AQ5	NORTHROP GRUMMAN CORP	7.88%	03/01/2026	01/10/2011	1,000,000.00	1,303,710.00	1,320,986.00	1,329,581.00	8,595.00	0.00
666807AQ5	NORTHROP GRUMMAN CORP	7.88%	03/01/2026	04/29/2011	1,445,000.00	1,872,243.15	1,908,824.77	1,921,244.55	12,419.78	0.00
666807AQ5	NORTHROP GRUMMAN CORP	7.88%	03/01/2026	07/29/2011	980,000.00	1,317,237.60	1,294,566.28	1,302,989.38	8,423.10	0.00
	Totals for Cusip				3,850,000.00	5,065,776.25	5,085,796.10	5,118,886.86	33,090.76	0.00
669827DL8	PROVINCE OF NOVA SCOTIA	9.12%	05/01/2021	07/25/2000	3,550,000.00	4,114,237.00	4,580,660.85	4,400,072.35	0.00	(180,588.50)
669827DL8	PROVINCE OF NOVA SCOTIA	9.12%	05/01/2021	08/31/2000	3,000,000.00	3,522,930.00	3,870,981.00	3,718,371.00	0.00	(152,610.00)
669827DL8	PROVINCE OF NOVA SCOTIA	9.12%	05/01/2021	01/29/2004	3,500,000.00	4,011,296.16	4,516,144.50	4,338,099.50	0.00	(178,045.00)
	Totals for Cusip				10,050,000.00	11,648,463.16	12,967,786.35	12,456,542.85	0.00	(511,243.50)
669827DM6	PROVINCE OF NOVA SCOTIA	8.75%	04/01/2022	07/20/2000	1,700,000.00	1,911,565.00	2,265,630.80	2,186,745.70	0.00	(78,885.10)
669827DM6	PROVINCE OF NOVA SCOTIA	8.75%	04/01/2022	01/29/2004	4,445,000.00	4,956,978.99	5,923,958.18	5,717,696.85	0.00	(206,261.33)
	Totals for Cusip				6,145,000.00	6,868,543.99	8,189,588.98	7,904,442.55	0.00	(285,146.43)
66989HAK4	NOVARTIS CAPITAL CORP	4.00%	11/20/2045	05/26/2016	2,060,000.00	2,215,200.40	2,215,200.40	2,078,923.16	0.00	(136,277.24)
	Totals for Cusip				2,060,000.00	2,215,200.40	2,215,200.40	2,078,923.16	0.00	(136,277.24)
67021CAL1	NSTAR ELECTRIC COMPANY	2.70%	06/01/2026	05/23/2016	825,000.00	822,129.00	822,129.00	792,989.18	0.00	(29,139.82)
	Totals for Cusip				825,000.00	822,129.00	822,129.00	792,989.18	0.00	(29,139.82)
674599CH6	OCCIDENTAL PETROLEUM COR	3.40%	04/15/2026	03/28/2016	2,375,000.00	2,369,585.00	2,369,585.00	2,392,917.00	23,332.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					2,375,000.00	2,369,585.00	2,369,585.00	2,392,917.00	23,332.00	0.00
68389XAV7	ORACLE CORP	4.30%	07/08/2034	06/30/2014	780,000.00	779,688.00	775,951.02	806,507.52	30,556.50	0.00
Totals for Cusip					780,000.00	779,688.00	775,951.02	806,507.52	30,556.50	0.00
69349LAD0	PNC BANK NA	6.00%	12/07/2017	12/04/2007	525,000.00	523,556.25	562,107.53	545,415.15	0.00	(16,692.38)
Totals for Cusip					525,000.00	523,556.25	562,107.53	545,415.15	0.00	(16,692.38)
69352PAE3	PPL CAPITAL FUNDING INC	3.50%	12/01/2022	10/10/2012	1,190,000.00	1,188,131.70	1,198,827.42	1,217,001.10	18,173.68	0.00
Totals for Cusip					1,190,000.00	1,188,131.70	1,198,827.42	1,217,001.10	18,173.68	0.00
693627AY7	PSI ENERGY	6.12%	10/15/2035	10/18/2005	3,310,000.00	3,308,245.70	3,963,493.30	3,988,685.71	25,192.41	0.00
Totals for Cusip					3,310,000.00	3,308,245.70	3,963,493.30	3,988,685.71	25,192.41	0.00
69371RM52	PACCAR FINANCIAL CORP	1.40%	05/18/2018	05/11/2015	1,825,000.00	1,822,591.00	1,807,688.05	1,822,999.80	15,311.75	0.00
Totals for Cusip					1,825,000.00	1,822,591.00	1,807,688.05	1,822,999.80	15,311.75	0.00
709599AE4	PENSKE TRUCK LEASING/PTL	3.75%	05/11/2017	06/13/2014	2,250,000.00	2,389,230.00	2,295,416.25	2,267,496.00	0.00	(27,920.25)
Totals for Cusip					2,250,000.00	2,389,230.00	2,295,416.25	2,267,496.00	0.00	(27,920.25)
709599AL8	PENSKE TRUCK LEASING/PTL	2.88%	07/17/2018	01/14/2013	2,375,000.00	2,369,846.25	2,389,948.25	2,405,654.13	15,705.88	0.00
Totals for Cusip					2,375,000.00	2,369,846.25	2,389,948.25	2,405,654.13	15,705.88	0.00
709599AU8	PENSKE TRUCK LEASING/PTL	3.20%	07/15/2020	07/16/2015	1,500,000.00	1,493,995.00	1,484,947.50	1,516,635.00	31,687.50	0.00
Totals for Cusip					1,500,000.00	1,493,995.00	1,484,947.50	1,516,635.00	31,687.50	0.00
709629AK5	PENTAIR FINANCE SA	1.88%	09/15/2017	01/12/2016	2,000,000.00	1,983,860.00	1,983,860.00	2,002,984.00	19,124.00	0.00
Totals for Cusip					2,000,000.00	1,983,860.00	1,983,860.00	2,002,984.00	19,124.00	0.00
714294AF2	PERRIGO CO LTD	2.30%	11/08/2018	09/30/2014	1,120,000.00	1,118,677.60	1,104,101.60	1,118,512.64	14,411.04	0.00
Totals for Cusip					1,120,000.00	1,118,677.60	1,104,101.60	1,118,512.64	14,411.04	0.00

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71644EAH5	PETRO-CANADA	6.05%	05/15/2018	02/18/2009	2,350,000.00	1,981,966.50	2,519,030.80	2,483,489.40	0.00	(35,541.40)
71644EAH5	PETRO-CANADA	6.05%	05/15/2018	03/13/2009	2,290,000.00	1,900,516.80	2,454,715.12	2,420,081.16	0.00	(34,633.96)
	Totals for Cusip				4,640,000.00	3,882,483.30	4,973,745.92	4,903,570.56	0.00	(70,175.36)
717081DD2	PFIZER INC	0.90%	01/15/2017	05/28/2013	5,000,000.00	4,992,000.00	4,990,180.00	4,999,965.00	9,785.00	0.00
	Totals for Cusip				5,000,000.00	4,992,000.00	4,990,180.00	4,999,965.00	9,785.00	0.00
723787AB3	PIONEER NATURAL RESOURCES CO	7.20%	01/15/2028	03/05/2013	2,350,000.00	3,056,950.50	2,509,391.10	2,838,915.15	329,524.05	0.00
	Totals for Cusip				2,350,000.00	3,056,950.50	2,509,391.10	2,838,915.15	329,524.05	0.00
740816AM5	PRES & FELLOWS OF HARVARD	3.15%	07/15/2046	10/06/2016	270,000.00	269,541.00	269,541.00	241,569.00	0.00	(27,972.00)
740816AM5	PRES & FELLOWS OF HARVARD	3.15%	07/15/2046	11/29/2016	1,000,000.00	911,640.00	911,640.00	894,700.00	0.00	(16,940.00)
	Totals for Cusip				1,270,000.00	1,181,181.00	1,181,181.00	1,136,269.00	0.00	(44,912.00)
740816AN3	PRES & FELLOWS OF HARVARD	3.30%	07/15/2056	10/06/2016	270,000.00	267,996.60	267,996.60	237,447.72	0.00	(30,548.88)
	Totals for Cusip				270,000.00	267,996.60	267,996.60	237,447.72	0.00	(30,548.88)
74251VAM4	PRINCIPAL FINANCIAL GROUP INC	3.10%	11/15/2026	11/03/2016	1,695,000.00	1,692,525.30	1,692,525.30	1,638,300.56	0.00	(54,224.74)
	Totals for Cusip				1,695,000.00	1,692,525.30	1,692,525.30	1,638,300.56	0.00	(54,224.74)
742651DW9	PRIVATE EXPORT FUNDING	3.25%	06/15/2025	04/29/2016	1,915,000.00	2,053,492.80	2,053,492.80	1,978,143.30	0.00	(75,349.50)
	Totals for Cusip				1,915,000.00	2,053,492.80	2,053,492.80	1,978,143.30	0.00	(75,349.50)
743756AB4	PROV ST JOSEPH HLTH OBL	2.75%	10/01/2026	09/20/2016	750,000.00	750,000.00	750,000.00	709,986.75	0.00	(40,013.25)
	Totals for Cusip				750,000.00	750,000.00	750,000.00	709,986.75	0.00	(40,013.25)
743756AC2	PROV ST JOSEPH HLTH OBL	3.74%	10/01/2047	09/20/2016	145,000.00	145,000.00	145,000.00	133,794.55	0.00	(11,205.45)
	Totals for Cusip				145,000.00	145,000.00	145,000.00	133,794.55	0.00	(11,205.45)
74456QAR7	PUBLIC SERVICE ELECTRIC & GAS	5.80%	05/01/2037	05/07/2007	4,525,000.00	4,516,176.25	5,471,227.28	5,606,637.90	135,410.62	0.00
	Totals for Cusip				4,525,000.00	4,516,176.25	5,471,227.28	5,606,637.90	135,410.62	0.00

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748148KA0	PROVINCE OF QUEBEC	8.62%	12/01/2026	07/16/2013	1,750,000.00	2,552,130.00	2,454,390.75	2,400,653.50	0.00	(53,737.25)
	Totals for Cusip				1,750,000.00	2,552,130.00	2,454,390.75	2,400,653.50	0.00	(53,737.25)
74834LAS9	QUEST DIAGNOSTIC INC	4.70%	04/01/2021	03/21/2011	2,490,000.00	2,485,841.70	2,636,865.18	2,672,564.31	35,699.13	0.00
	Totals for Cusip				2,490,000.00	2,485,841.70	2,636,865.18	2,672,564.31	35,699.13	0.00
74834LAX8	QUEST DIAGNOSTIC INC	3.50%	03/30/2025	03/11/2015	4,250,000.00	4,190,032.50	4,105,993.00	4,199,437.75	93,444.75	0.00
	Totals for Cusip				4,250,000.00	4,190,032.50	4,105,993.00	4,199,437.75	93,444.75	0.00
74834LAZ3	QUEST DIAGNOSTIC INC	3.45%	06/01/2026	05/23/2016	345,000.00	344,044.35	344,044.35	340,287.30	0.00	(3,757.05)
	Totals for Cusip				345,000.00	344,044.35	344,044.35	340,287.30	0.00	(3,757.05)
761713BF2	REYNOLDS AMERICAN INC	4.00%	06/12/2022	06/09/2015	915,000.00	913,728.15	951,217.53	957,019.55	5,802.02	0.00
	Totals for Cusip				915,000.00	913,728.15	951,217.53	957,019.55	5,802.02	0.00
771196BA9	ROCHE HOLDINGS INC	2.25%	09/30/2019	09/22/2014	6,000,000.00	5,991,240.00	6,031,326.00	6,049,896.00	18,570.00	0.00
	Totals for Cusip				6,000,000.00	5,991,240.00	6,031,326.00	6,049,896.00	18,570.00	0.00
776743AA4	ROPER TECHNOLOGIES INC	3.00%	12/15/2020	11/30/2015	2,475,000.00	2,474,059.50	2,464,726.28	2,507,189.85	42,463.57	0.00
	Totals for Cusip				2,475,000.00	2,474,059.50	2,464,726.28	2,507,189.85	42,463.57	0.00
776743AC0	ROPER TECHNOLOGIES INC	2.80%	12/15/2021	12/08/2016	5,275,000.00	5,266,718.25	5,266,718.25	5,272,478.55	5,760.30	0.00
	Totals for Cusip				5,275,000.00	5,266,718.25	5,266,718.25	5,272,478.55	5,760.30	0.00
78349AAB9	RWJ BARNABAS HEALTH	3.95%	07/01/2046	10/19/2016	575,000.00	575,000.00	575,000.00	529,599.15	0.00	(45,400.85)
	Totals for Cusip				575,000.00	575,000.00	575,000.00	529,599.15	0.00	(45,400.85)
790849AL7	ST JUDE MEDICAL INC	2.00%	09/15/2018	09/14/2015	560,000.00	558,650.40	558,961.20	560,790.16	1,828.96	0.00
	Totals for Cusip				560,000.00	558,650.40	558,961.20	560,790.16	1,828.96	0.00
790849AM5	ST JUDE MEDICAL INC	2.80%	09/15/2020	09/14/2015	1,875,000.00	1,874,137.50	1,875,708.75	1,885,516.88	9,808.13	0.00

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Totals for Cusip					1,875,000.00	1,874,137.50	1,875,708.75	1,885,516.88	9,808.13	0.00
797440BR4	SAN DIEGO GAS & ELECTRIC	3.60%	09/01/2023	09/04/2013	2,400,000.00	2,399,616.00	2,498,563.20	2,512,389.60	13,826.40	0.00
Totals for Cusip					2,400,000.00	2,399,616.00	2,498,563.20	2,512,389.60	13,826.40	0.00
80283LAH6	SANTANDER UK	2.35%	09/10/2019	09/03/2014	1,000,000.00	995,970.00	1,000,950.00	1,000,631.00	0.00	(319.00)
Totals for Cusip					1,000,000.00	995,970.00	1,000,950.00	1,000,631.00	0.00	(319.00)
803854FA1	SASKATCHEWAN CDA	8.50%	07/15/2022	07/19/2000	5,450,000.00	6,030,479.50	7,322,941.55	6,941,087.30	0.00	(381,854.25)
Totals for Cusip					5,450,000.00	6,030,479.50	7,322,941.55	6,941,087.30	0.00	(381,854.25)
81180WAP6	SEAGATE HDD CAYMAN	3.75%	11/15/2018	10/31/2013	1,005,000.00	1,005,000.00	997,462.50	1,029,748.13	32,285.63	0.00
Totals for Cusip					1,005,000.00	1,005,000.00	997,462.50	1,029,748.13	32,285.63	0.00
81618TAA8	SELECT INCOME REIT	2.85%	02/01/2018	01/29/2015	910,000.00	906,505.60	908,747.84	913,888.43	5,140.59	0.00
Totals for Cusip					910,000.00	906,505.60	908,747.84	913,888.43	5,140.59	0.00
82481LAA7	SHIRE ACQ INV IRELAND DA	1.90%	09/23/2019	09/19/2016	2,100,000.00	2,098,299.00	2,098,299.00	2,073,376.20	0.00	(24,922.80)
Totals for Cusip					2,100,000.00	2,098,299.00	2,098,299.00	2,073,376.20	0.00	(24,922.80)
82481LAC3	SHIRE ACQ INV IRELAND DA	2.88%	09/23/2023	09/19/2016	1,730,000.00	1,729,775.10	1,729,775.10	1,644,273.31	0.00	(85,501.79)
Totals for Cusip					1,730,000.00	1,729,775.10	1,729,775.10	1,644,273.31	0.00	(85,501.79)
82620KAC7	SIEMENS FINANCIERINGSMAT	2.15%	05/27/2020	05/18/2015	900,000.00	898,812.00	891,432.90	894,538.80	3,105.90	0.00
Totals for Cusip					900,000.00	898,812.00	891,432.90	894,538.80	3,105.90	0.00
82620KAD5	SIEMENS FINANCIERINGSMAT	2.90%	05/27/2022	05/18/2015	4,750,000.00	4,750,000.00	4,748,109.50	4,785,653.50	37,544.00	0.00
Totals for Cusip					4,750,000.00	4,750,000.00	4,748,109.50	4,785,653.50	37,544.00	0.00
82620KAJ2	SIEMENS FINANCIERINGSMAT	1.70%	09/15/2021	09/23/2016	7,030,000.00	6,978,891.90	6,978,891.90	6,753,685.85	0.00	(225,206.05)
Totals for Cusip					7,030,000.00	6,978,891.90	6,978,891.90	6,753,685.85	0.00	(225,206.05)
837004CJ7	SOUTH CAROLINA ELECTRIC & GAS	5.10%	06/01/2065	05/19/2015	1,895,000.00	1,879,707.35	1,975,128.18	2,077,732.96	102,604.78	0.00

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Totals for Cusip					1,895,000.00	1,879,707.35	1,975,128.18	2,077,732.96	102,604.78	0.00
86722TAB8	SUNCOR ENERGY INC	6.85%	06/01/2039	04/27/2010	3,069,000.00	3,396,124.71	3,381,645.17	4,068,475.09	686,829.92	0.00
Totals for Cusip					3,069,000.00	3,396,124.71	3,381,645.17	4,068,475.09	686,829.92	0.00
87165BAE3	SYNCHRONY FINANCIAL	2.70%	02/03/2020	01/26/2015	640,000.00	638,662.40	627,728.00	638,102.40	10,374.40	0.00
Totals for Cusip					640,000.00	638,662.40	627,728.00	638,102.40	10,374.40	0.00
875127BD3	TAMPA ELECTRIC	4.20%	05/15/2045	05/15/2015	600,000.00	598,884.00	580,015.80	588,040.80	8,025.00	0.00
Totals for Cusip					600,000.00	598,884.00	580,015.80	588,040.80	8,025.00	0.00
880591DZ2	TENNESSEE VALLEY AUTHORITY	5.38%	04/01/2056	03/29/2006	4,295,000.00	4,270,604.40	5,117,844.69	5,371,022.06	253,177.37	0.00
Totals for Cusip					4,295,000.00	4,270,604.40	5,117,844.69	5,371,022.06	253,177.37	0.00
88059FAV3	TENNESSEE VALLEY AUTHORITY	0.00%	11/01/2025	07/08/2010	21,800,000.00	10,881,600.80	16,017,746.20	16,613,540.20	595,794.00	0.00
Totals for Cusip					21,800,000.00	10,881,600.80	16,017,746.20	16,613,540.20	595,794.00	0.00
88167AAC5	TEVA PHARMACEUTICALS NE	2.20%	07/21/2021	07/18/2016	2,985,000.00	2,980,074.75	2,980,074.75	2,855,710.70	0.00	(124,364.05)
Totals for Cusip					2,985,000.00	2,980,074.75	2,980,074.75	2,855,710.70	0.00	(124,364.05)
88167AAD3	TEVA PHARMACEUTICALS NE	2.80%	07/21/2023	07/18/2016	1,240,000.00	1,235,858.40	1,235,858.40	1,173,772.84	0.00	(62,085.56)
Totals for Cusip					1,240,000.00	1,235,858.40	1,235,858.40	1,173,772.84	0.00	(62,085.56)
883203BL4	TEXTRON INC	5.60%	12/01/2017	11/29/2007	820,000.00	822,993.00	871,555.86	849,012.42	0.00	(22,543.44)
Totals for Cusip					820,000.00	822,993.00	871,555.86	849,012.42	0.00	(22,543.44)
883203BL4	TEXTRON INC	5.60%	12/01/2017	11/29/2007	1,000,000.00	1,001,830.00	1,062,873.00	1,035,381.00	0.00	(27,492.00)
Totals for Cusip					1,000,000.00	1,001,830.00	1,062,873.00	1,035,381.00	0.00	(27,492.00)
883203BL4	TEXTRON INC	5.60%	12/01/2017	11/29/2007	1,365,000.00	1,364,904.45	1,450,821.65	1,413,295.07	0.00	(37,526.58)
Totals for Cusip					3,185,000.00	3,189,727.45	3,385,250.51	3,297,688.49	0.00	(87,562.02)
883203BT7	TEXTRON INC	3.65%	03/01/2021	01/23/2014	285,000.00	284,532.60	286,777.55	292,771.38	5,993.83	0.00
Totals for Cusip					285,000.00	284,532.60	286,777.55	292,771.38	5,993.83	0.00
883203BT7	TEXTRON INC	3.65%	03/01/2021	01/29/2015	1,000,000.00	1,041,780.00	1,006,237.00	1,027,268.00	21,031.00	0.00
Totals for Cusip					1,000,000.00	1,041,780.00	1,006,237.00	1,027,268.00	21,031.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					1,285,000.00	1,326,312.60	1,293,014.55	1,320,039.38	27,024.83	0.00
883203BU4	TEXTRON INC	4.30%	03/01/2024	05/22/2014	1,775,000.00	1,839,858.50	1,807,876.55	1,841,148.93	33,272.38	0.00
Totals for Cusip					1,775,000.00	1,839,858.50	1,807,876.55	1,841,148.93	33,272.38	0.00
883556BR2	THERMO FISHER SCIENTIFIC INC	2.95%	09/19/2026	09/14/2016	885,000.00	874,264.95	874,264.95	835,661.25	0.00	(38,603.70)
Totals for Cusip					885,000.00	874,264.95	874,264.95	835,661.25	0.00	(38,603.70)
887315AM1	TIME WARNER COS INC	9.15%	02/01/2023	01/20/2006	1,300,000.00	1,601,470.00	1,686,674.60	1,667,182.40	0.00	(19,492.20)
Totals for Cusip					1,300,000.00	1,601,470.00	1,686,674.60	1,667,182.40	0.00	(19,492.20)
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	09/30/2008	200,000.00	175,948.00	244,561.40	247,319.00	2,757.60	0.00
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	09/30/2008	1,240,000.00	1,090,877.60	1,516,280.68	1,533,377.80	17,097.12	0.00
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	10/28/2008	1,405,000.00	1,156,034.00	1,718,043.84	1,737,415.98	19,372.14	0.00
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	05/16/2011	721,000.00	892,114.93	881,643.85	891,585.00	9,941.15	0.00
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	01/27/2012	705,000.00	904,155.45	862,078.94	871,799.48	9,720.54	0.00
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	05/02/2012	3,065,000.00	3,974,385.50	3,747,903.46	3,790,163.68	42,260.22	0.00
Totals for Cusip					7,336,000.00	8,193,515.48	8,970,512.17	9,071,660.94	101,148.77	0.00
887317BB0	TIME WARNER INC	3.80%	02/15/2027	11/29/2016	400,000.00	398,460.00	398,460.00	397,728.40	0.00	(731.60)
Totals for Cusip					400,000.00	398,460.00	398,460.00	397,728.40	0.00	(731.60)
88732JAL2	TIME WARNER CABLE INC	6.75%	07/01/2018	10/23/2009	5,935,000.00	6,536,690.30	6,475,393.62	6,336,324.70	0.00	(139,068.92)
Totals for Cusip					5,935,000.00	6,536,690.30	6,475,393.62	6,336,324.70	0.00	(139,068.92)
893939AE8	TRAVELERS PROP CASUALTY	7.75%	04/15/2026	12/03/2010	4,850,000.00	5,987,082.50	6,349,847.95	6,369,863.90	20,015.95	0.00
893939AE8	TRAVELERS PROP CASUALTY	7.75%	04/15/2026	07/23/2015	750,000.00	1,002,397.50	981,935.25	985,030.50	3,095.25	0.00
Totals for Cusip					5,600,000.00	6,989,480.00	7,331,783.20	7,354,894.40	23,111.20	0.00
899043AA1	TUFTS UNIVERSITY	5.02%	04/15/2112	03/22/2012	2,000,000.00	2,000,000.00	2,057,766.00	2,087,720.00	29,954.00	0.00

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Totals for Cusip										
90131HAZ8	21ST CENTURY FOX AMERICA	7.12%	04/08/2028	04/06/2015	1,560,000.00	1,311,309.08	1,850,355.00	1,918,194.72	67,839.72	0.00
Totals for Cusip										
90131HBB0	21ST CENTURY FOX AMERICA	7.28%	06/30/2028	04/06/2015	3,435,000.00	3,759,958.96	4,120,890.50	4,344,141.45	223,250.95	0.00
90131HBB0	21ST CENTURY FOX AMERICA	7.28%	06/30/2028	04/06/2015	2,095,000.00	2,283,290.88	2,513,323.32	2,649,483.65	136,160.33	0.00
90131HBB0	21ST CENTURY FOX AMERICA	7.28%	06/30/2028	04/06/2015	885,000.00	937,437.77	1,061,714.15	1,119,232.95	57,518.80	0.00
Totals for Cusip										
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	08/25/2011	1,800,000.00	2,145,384.00	1,939,831.20	1,867,050.00	0.00	(72,781.20)
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	01/19/2012	2,500,000.00	2,900,100.00	2,694,210.00	2,593,125.00	0.00	(101,085.00)
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	01/31/2012	1,950,000.00	2,311,764.00	2,101,483.80	2,022,637.50	0.00	(78,846.30)
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	05/28/2014	2,100,000.00	2,444,400.00	2,263,136.40	2,178,225.00	0.00	(84,911.40)
Totals for Cusip										
902133AT4	TYCO ELECTRONICS GROUP	3.70%	02/15/2026	01/28/2016	790,000.00	796,991.50	796,991.50	806,450.17	9,458.67	0.00
902133AT4	TYCO ELECTRONICS GROUP	3.70%	02/15/2026	01/25/2016	1,415,000.00	1,411,561.55	1,411,561.55	1,444,464.55	32,903.00	0.00
Totals for Cusip										
902494AW3	TYSON FOODS INC	2.65%	08/15/2019	08/05/2014	1,165,000.00	1,164,231.10	1,165,645.41	1,176,104.78	10,459.37	0.00
Totals for Cusip										
90261XHC9	UBS AG STAMFORD CT	1.38%	08/14/2017	08/11/2014	5,575,000.00	5,557,048.50	5,540,602.25	5,573,176.98	32,574.73	0.00
Totals for Cusip										
90261XHL9	UBS AG STAMFORD CT	1.38%	06/01/2017	05/27/2015	1,400,000.00	1,398,684.00	1,393,329.00	1,399,672.40	6,343.40	0.00
Totals for Cusip										
1,400,000.00 1,398,684.00 1,393,329.00 1,399,672.40 6,343.40 0.00										

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903280AD7	USAA CAPITAL CORP	2.12%	06/03/2019	05/05/2014	3,000,000.00	2,999,850.00	2,997,510.00	3,014,277.00	16,767.00	0.00
	Totals for Cusip				3,000,000.00	2,999,850.00	2,997,510.00	3,014,277.00	16,767.00	0.00
907818EG9	UNION PACIFIC CORP	4.38%	11/15/2065	10/26/2015	570,000.00	547,445.10	528,375.75	566,854.74	38,478.99	0.00
907818EG9	UNION PACIFIC CORP	4.38%	11/15/2065	02/25/2016	2,000,000.00	1,902,120.00	1,902,120.00	1,988,964.00	86,844.00	0.00
	Totals for Cusip				2,570,000.00	2,449,565.10	2,430,495.75	2,555,818.74	125,322.99	0.00
909319AA3	UNITED AIR 2013-1 A	4.30%	02/15/2027	08/01/2013	392,437.95	392,437.95	406,173.28	404,211.09	0.00	(1,962.19)
	Totals for Cusip				392,437.95	392,437.95	406,173.28	404,211.09	0.00	(1,962.19)
911312AQ9	UNITED PARCEL SERVICE	2.45%	10/01/2022	09/24/2012	4,150,000.00	4,144,480.50	4,105,047.20	4,132,868.80	27,821.60	0.00
	Totals for Cusip				4,150,000.00	4,144,480.50	4,105,047.20	4,132,868.80	27,821.60	0.00
913017AR0	UNITED TECHNOLOGIES	8.88%	11/15/2019	10/01/2009	1,500,000.00	2,031,105.00	1,842,714.00	1,780,383.00	0.00	(62,331.00)
913017AR0	UNITED TECHNOLOGIES	8.88%	11/15/2019	01/06/2010	565,000.00	745,568.35	694,088.94	670,610.93	0.00	(23,478.01)
913017AR0	UNITED TECHNOLOGIES	8.88%	11/15/2019	06/23/2010	1,500,000.00	2,062,620.00	1,842,714.00	1,780,383.00	0.00	(62,331.00)
	Totals for Cusip				3,565,000.00	4,839,293.35	4,379,516.94	4,231,376.93	0.00	(148,140.01)
913017AS8	UNITED TECHNOLOGIES	8.75%	03/01/2021	04/01/2011	425,000.00	571,841.75	545,590.78	529,011.95	0.00	(16,578.83)
	Totals for Cusip				425,000.00	571,841.75	545,590.78	529,011.95	0.00	(16,578.83)
913017BK4	UNITED TECHNOLOGIES	6.05%	06/01/2036	10/20/2010	205,000.00	238,935.70	245,823.49	256,768.24	10,944.75	0.00
	Totals for Cusip				205,000.00	238,935.70	245,823.49	256,768.24	10,944.75	0.00
913017BZ1	UNITED TECHNOLOGIES	1.78%	05/04/2018	04/29/2015	4,800,000.00	4,818,000.00	4,751,544.00	4,801,046.40	49,502.40	0.00
	Totals for Cusip				4,800,000.00	4,818,000.00	4,751,544.00	4,801,046.40	49,502.40	0.00
91324PB7	UNITEDHEALTH GROUP INC	1.40%	10/15/2017	10/17/2012	1,675,000.00	1,672,990.00	1,671,787.35	1,677,438.80	5,651.45	0.00
	Totals for Cusip				1,675,000.00	1,672,990.00	1,671,787.35	1,677,438.80	5,651.45	0.00
91324PCX8	UNITEDHEALTH GROUP INC	4.20%	01/15/2047	12/15/2016	795,000.00	789,061.35	789,061.35	804,140.12	15,078.77	0.00

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	Totals for Cusip				795,000.00	789,061.35	789,061.35	804,140.12	15,078.77	0.00
91481CAA8	UNIVERSITY OF PENNSYLVANIA	4.67%	09/01/2112	03/29/2012	1,775,000.00	1,775,000.00	1,782,249.10	1,754,740.15	0.00	(27,508.95)
	Totals for Cusip				1,775,000.00	1,775,000.00	1,782,249.10	1,754,740.15	0.00	(27,508.95)
914886AB2	UNIV OF SOUTHERN CALIFORNIA	3.03%	10/01/2039	08/15/2016	3,085,000.00	3,085,000.00	3,085,000.00	2,740,029.13	0.00	(344,970.87)
	Totals for Cusip				3,085,000.00	3,085,000.00	3,085,000.00	2,740,029.13	0.00	(344,970.87)
91529YAH9	UNUMPROVIDENT CORP	5.62%	09/15/2020	09/08/2010	725,000.00	724,122.75	797,415.90	789,530.08	0.00	(7,885.82)
	Totals for Cusip				725,000.00	724,122.75	797,415.90	789,530.08	0.00	(7,885.82)
92276MBA2	VENTAS REALTY LP/CAP CRP	2.00%	02/15/2018	12/06/2012	495,000.00	493,708.05	492,582.92	496,018.71	3,435.79	0.00
	Totals for Cusip				495,000.00	493,708.05	492,582.92	496,018.71	3,435.79	0.00
92343VAW4	VERIZON COMMUNICATIONS	6.00%	04/01/2041	04/10/2013	700,000.00	844,508.00	756,126.00	804,004.60	47,878.60	0.00
	Totals for Cusip				700,000.00	844,508.00	756,126.00	804,004.60	47,878.60	0.00
92343VCH5	VERIZON COMMUNICATIONS	2.62%	02/21/2020	03/11/2015	338,000.00	338,901.05	339,175.23	341,242.77	2,067.54	0.00
	Totals for Cusip				338,000.00	338,901.05	339,175.23	341,242.77	2,067.54	0.00
92343VCX0	VERIZON COMMUNICATIONS	4.52%	09/15/2048	11/02/2016	1,000,000.00	1,003,990.00	1,003,990.00	958,912.00	0.00	(45,078.00)
	Totals for Cusip				1,000,000.00	1,003,990.00	1,003,990.00	958,912.00	0.00	(45,078.00)
92343VCZ5	VERIZON COMMUNICATIONS	4.67%	03/15/2055	08/20/2015	659,000.00	634,802.43	572,144.46	618,873.49	46,729.03	0.00
	Totals for Cusip				659,000.00	634,802.43	572,144.46	618,873.49	46,729.03	0.00
927804FR0	VIRGINIA ELECTRIC & POWER	4.45%	02/15/2044	02/04/2014	855,000.00	848,262.60	879,395.72	897,635.43	18,239.71	0.00
	Totals for Cusip				855,000.00	848,262.60	879,395.72	897,635.43	18,239.71	0.00
928668AA0	VOLKSWAGEN GROUP AMERICA	1.25%	05/23/2017	05/15/2014	3,500,000.00	3,497,830.00	3,416,332.50	3,494,330.00	77,997.50	0.00
	Totals for Cusip				3,500,000.00	3,497,830.00	3,416,332.50	3,494,330.00	77,997.50	0.00

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92890HAB8	WEA FINANCE LLC / WESTFIEL	2.70%	09/17/2019	09/10/2014	2,265,000.00	2,260,470.00	2,246,340.93	2,290,927.46	44,586.53	0.00
	Totals for Cusip				2,265,000.00	2,260,470.00	2,246,340.93	2,290,927.46	44,586.53	0.00
93884PDW7	WASHINGTON GAS AND LIGHT	3.80%	09/15/2046	09/13/2016	350,000.00	350,000.00	350,000.00	329,420.00	0.00	(20,580.00)
	Totals for Cusip				350,000.00	350,000.00	350,000.00	329,420.00	0.00	(20,580.00)
962166AT1	WEYERHAEUSER CO	8.50%	01/15/2025	09/09/2013	1,500,000.00	1,843,575.00	1,924,771.50	1,939,552.50	14,781.00	0.00
	Totals for Cusip				1,500,000.00	1,843,575.00	1,924,771.50	1,939,552.50	14,781.00	0.00
963320AQ9	WHIRLPOOL CORP	2.40%	03/01/2019	02/20/2014	610,000.00	608,621.40	607,573.42	612,353.38	4,779.96	0.00
	Totals for Cusip				610,000.00	608,621.40	607,573.42	612,353.38	4,779.96	0.00
976656CC0	WISCONSIN ELECTRIC POWER	4.25%	12/15/2019	12/08/2009	5,185,000.00	5,168,304.30	5,569,410.72	5,513,936.40	0.00	(55,474.32)
	Totals for Cusip				5,185,000.00	5,168,304.30	5,569,410.72	5,513,936.40	0.00	(55,474.32)
98372PAM0	XL CAPITAL LTD	5.75%	10/01/2021	09/27/2011	2,000,000.00	2,000,000.00	2,228,688.00	2,222,664.00	0.00	(6,024.00)
	Totals for Cusip				2,000,000.00	2,000,000.00	2,228,688.00	2,222,664.00	0.00	(6,024.00)
984121BQ5	XEROX CORP	6.75%	02/01/2017	06/18/2010	1,763,000.00	1,979,901.89	1,847,490.01	1,769,367.96	0.00	(78,122.05)
	Totals for Cusip				1,763,000.00	1,979,901.89	1,847,490.01	1,769,367.96	0.00	(78,122.05)
98420EAB1	XLIT LTD	5.25%	12/15/2043	11/18/2013	420,000.00	419,034.00	434,405.58	434,022.54	0.00	(383.04)
	Totals for Cusip				420,000.00	419,034.00	434,405.58	434,022.54	0.00	(383.04)
98956PAE2	ZIMMER BIOMET HOLDINGS INC	2.00%	04/01/2018	03/10/2015	1,105,000.00	1,104,248.60	1,098,192.10	1,106,349.21	8,157.11	0.00
98956PAE2	ZIMMER BIOMET HOLDINGS INC	2.00%	04/01/2018	06/04/2015	500,000.00	502,285.00	496,919.50	500,610.50	3,691.00	0.00
	Totals for Cusip				1,605,000.00	1,606,533.60	1,595,111.60	1,606,959.71	11,848.11	0.00
	Totals for Corporate				876,146,328.02	838,363,609.34	899,885,165.69	902,681,791.84	15,140,922.14	(12,344,295.99)
Fed Agency										
31358DCS1	FNMA	0.00%	08/07/2028	12/28/2016	628,000.00	424,320.76	424,320.76	425,885.74	1,564.98	0.00



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Totals for Cusip										
31359MEU3	FANNIE MAE	6.25%	05/15/2029	07/07/2016	380,000.00	559,879.08	559,879.08	503,694.18	0.00	(56,184.90)
Totals for Cusip										
31359YBD8	FNMA STRIP	0.00%	05/15/2027	09/12/2016	3,000,000.00	2,316,990.00	2,316,990.00	2,165,421.00	0.00	(151,569.00)
Totals for Cusip										
31359YBG1	FNMA STRIP	0.00%	11/15/2028	12/28/2016	237,000.00	158,299.41	158,299.41	160,526.50	2,227.09	0.00
Totals for Cusip										
31364EAV6	FNMA	0.00%	10/08/2027	11/12/1997	21,225,000.00	3,098,850.00	14,362,044.83	15,267,439.65	905,394.82	0.00
31364EAV6	FNMA	0.00%	10/08/2027	11/12/1997	14,540,000.00	2,122,840.00	9,838,592.78	10,458,825.56	620,232.78	0.00
31364EAV6	FNMA	0.00%	10/08/2027	11/12/1997	33,700,000.00	4,920,200.00	22,803,340.90	24,240,881.80	1,437,540.90	0.00
31364EAV6	FNMA	0.00%	10/08/2027	06/21/2016	1,305,000.00	980,133.30	980,133.30	938,704.77	0.00	(41,428.53)
Totals for Cusip										
31364EBA1	FNMA	0.00%	03/23/2028	12/28/2016	173,000.00	118,894.25	118,894.25	119,411.17	516.92	0.00
Totals for Cusip										
76116EGF1	RFCO STRIP	0.00%	01/15/2025	05/25/2011	4,225,000.00	2,349,307.03	3,253,144.38	3,383,785.60	130,641.22	0.00
Totals for Cusip										
76116EGH7	RFCO STRIP	0.00%	01/15/2026	05/27/2009	1,835,000.00	777,893.20	1,351,497.69	1,414,502.41	63,004.72	0.00
Totals for Cusip										
76116EGJ3	RFCO STRIP	0.00%	07/15/2026	02/15/1990	9,238,000.00	483,978.82	6,779,869.82	6,849,542.81	69,672.99	0.00
Totals for Cusip										
76116EGK0	RFCO STRIP	0.00%	01/15/2027	04/04/1990	7,075,000.00	350,495.50	5,058,292.48	5,264,882.48	206,590.00	0.00

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76116EGK0	RFCO STRIP	0.00%	01/15/2027	04/06/1990	5,037,000.00	250,137.42	3,601,218.26	3,748,298.66	147,080.40	0.00
76116EGK0	RFCO STRIP	0.00%	01/15/2027	04/09/1990	6,380,000.00	313,130.40	4,561,400.14	4,747,696.14	186,296.00	0.00
76116EGK0	RFCO STRIP	0.00%	01/15/2027	07/11/1990	6,945,000.00	348,083.40	4,965,348.59	5,168,142.59	202,794.00	0.00
	Totals for Cusip				25,437,000.00	1,261,846.72	18,186,259.47	18,929,019.87	742,760.40	0.00
76116EGL8	RFCO STRIP	0.00%	07/15/2027	04/06/1990	5,037,000.00	241,826.37	3,595,607.04	3,677,856.22	82,249.18	0.00
76116EGL8	RFCO STRIP	0.00%	07/15/2027	04/04/1990	6,900,000.00	329,337.00	4,925,489.10	5,038,159.20	112,670.10	0.00
76116EGL8	RFCO STRIP	0.00%	07/15/2027	04/09/1990	7,380,000.00	351,361.80	5,268,131.82	5,388,639.84	120,508.02	0.00
76116EGL8	RFCO STRIP	0.00%	07/15/2027	06/28/1990	7,210,000.00	346,368.40	5,146,779.19	5,264,511.28	117,732.09	0.00
76116EGL8	RFCO STRIP	0.00%	07/15/2027	07/11/1990	3,529,000.00	170,980.05	2,519,137.83	2,576,762.87	57,625.04	0.00
	Totals for Cusip				30,056,000.00	1,439,873.62	21,455,144.98	21,945,929.41	490,784.43	0.00
76116EHF0	RFCO STRIP	0.00%	04/15/2026	03/02/1992	1,000,000.00	65,750.00	739,637.00	748,259.00	8,622.00	0.00
76116EHF0	RFCO STRIP	0.00%	04/15/2026	03/02/1992	20,275,000.00	1,333,081.25	14,996,140.18	15,170,951.23	174,811.05	0.00
	Totals for Cusip				21,275,000.00	1,398,831.25	15,735,777.18	15,919,210.23	183,433.05	0.00
76116FAD9	RFCSP STRIP	0.00%	07/15/2020	11/09/2004	31,285,000.00	13,797,310.70	28,576,532.41	29,302,187.99	725,655.58	0.00
76116FAD9	RFCSP STRIP	0.00%	07/15/2020	06/27/2006	195,000.00	89,421.15	178,118.07	182,641.10	4,523.03	0.00
	Totals for Cusip				31,480,000.00	13,886,731.85	28,754,650.48	29,484,829.09	730,178.61	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	10/07/2015	2,660,000.00	2,432,410.40	2,407,031.34	2,486,123.78	79,092.44	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	12/01/2015	2,895,000.00	2,641,108.50	2,619,682.61	2,705,762.54	86,079.93	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/11/2016	1,376,000.00	1,269,318.72	1,269,318.72	1,286,055.01	16,736.29	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/22/2016	8,855,000.00	8,209,736.15	8,209,736.15	8,276,175.22	66,439.07	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/21/2016	500,000.00	463,506.00	463,506.00	467,316.50	3,810.50	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/21/2016	5,435,000.00	5,042,158.20	5,042,158.20	5,079,730.36	37,572.16	0.00

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76116FAE7	RFCSP STRIP	0.00%	10/15/2020	04/27/2016	2,678,000.00	2,497,127.88	2,497,127.88	2,502,947.17	5,819.29	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	07/01/2016	5,153,000.00	4,900,475.64	4,900,475.64	4,816,163.85	0.00	(84,311.79)
	Totals for Cusip				29,552,000.00	27,455,841.49	27,409,036.54	27,620,274.43	295,549.68	(84,311.79)
76116FAG2	RFCSP STRIP	0.00%	01/15/2021	09/26/2001	47,793,000.00	14,504,697.57	42,772,966.66	43,941,075.37	1,168,108.71	0.00
76116FAG2	RFCSP STRIP	0.00%	01/15/2021	09/26/2001	27,000,000.00	8,194,230.00	24,164,001.00	24,823,908.00	659,907.00	0.00
76116FAG2	RFCSP STRIP	0.00%	01/15/2021	12/23/2016	14,491,000.00	13,271,002.71	13,271,002.71	13,323,083.36	52,080.65	0.00
	Totals for Cusip				89,284,000.00	35,969,930.28	80,207,970.37	82,088,066.73	1,880,096.36	0.00
	Totals for Fed Agency				317,570,000.00	99,724,641.06	254,695,846.22	261,915,950.95	7,553,598.95	(333,494.22)
	Foreign									
13645RAV6	CANADIAN PACIFIC RR CO	4.80%	09/15/2035	09/08/2015	665,000.00	661,947.65	656,694.81	717,806.32	61,111.51	0.00
	Totals for Cusip				665,000.00	661,947.65	656,694.81	717,806.32	61,111.51	0.00
13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	09/08/2015	1,545,000.00	1,545,000.00	1,565,032.47	1,849,817.69	284,785.22	0.00
13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	09/08/2015	105,000.00	106,860.60	106,361.43	125,715.77	19,354.34	0.00
13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	10/05/2015	350,000.00	370,797.00	354,538.10	419,052.55	64,514.45	0.00
	Totals for Cusip				2,000,000.00	2,022,657.60	2,025,932.00	2,394,586.01	368,654.01	0.00
219868BW5	CORP ANDINA DE FOMENTO	2.00%	05/10/2019	05/04/2016	1,940,000.00	1,939,825.40	1,939,825.40	1,927,357.02	0.00	(12,468.38)
	Totals for Cusip				1,940,000.00	1,939,825.40	1,939,825.40	1,927,357.02	0.00	(12,468.38)
219868BX3	CORP ANDINA DE FOMENTO	2.12%	09/27/2021	09/20/2016	1,940,000.00	1,936,333.40	1,936,333.40	1,878,249.80	0.00	(58,083.60)
	Totals for Cusip				1,940,000.00	1,936,333.40	1,936,333.40	1,878,249.80	0.00	(58,083.60)
471048AW8	JPN BANK FOR INTL COOP	1.50%	07/21/2021	07/13/2016	1,000,000.00	995,260.00	995,260.00	958,779.00	0.00	(36,481.00)
	Totals for Cusip				1,000,000.00	995,260.00	995,260.00	958,779.00	0.00	(36,481.00)

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471068AH9	JAPAN FIN ORG MUNICIPAL	2.12%	04/13/2021	04/06/2016	1,200,000.00	1,197,360.00	1,197,360.00	1,173,729.60	0.00	(23,630.40)
	Totals for Cusip				1,200,000.00	1,197,360.00	1,197,360.00	1,173,729.60	0.00	(23,630.40)
559222AR5	MAGNA INTERNATIONAL INC	4.15%	10/01/2025	12/01/2016	4,600,000.00	4,767,210.00	4,767,210.00	4,765,641.40	0.00	(1,568.60)
	Totals for Cusip				4,600,000.00	4,767,210.00	4,767,210.00	4,765,641.40	0.00	(1,568.60)
563469UL7	MANITOBA PROVINCE OF	2.12%	06/22/2026	11/30/2016	300,000.00	281,520.00	281,520.00	279,855.00	0.00	(1,665.00)
	Totals for Cusip				300,000.00	281,520.00	281,520.00	279,855.00	0.00	(1,665.00)
656836AB9	NA DEVELOPMENT BANK	2.40%	10/26/2022	11/17/2016	4,000,000.00	3,996,440.00	3,996,440.00	3,883,044.00	0.00	(113,396.00)
	Totals for Cusip				4,000,000.00	3,996,440.00	3,996,440.00	3,883,044.00	0.00	(113,396.00)
709629AM1	PENTAIR FINANCE SA	2.90%	09/15/2018	09/09/2015	5,000,000.00	4,997,000.00	4,977,620.00	5,057,785.00	80,165.00	0.00
	Totals for Cusip				5,000,000.00	4,997,000.00	4,977,620.00	5,057,785.00	80,165.00	0.00
903724BL5	UKRAINE GOVERNMENT INTERNATION	1.47%	09/29/2021	09/22/2016	2,000,000.00	2,000,000.00	2,000,000.00	1,952,488.00	0.00	(47,512.00)
	Totals for Cusip				2,000,000.00	2,000,000.00	2,000,000.00	1,952,488.00	0.00	(47,512.00)
BE62884816	BELGIUM KINGDOM OF	1.12%	08/03/2019	07/27/2016	2,400,000.00	2,396,400.00	2,396,400.00	2,362,531.20	0.00	(33,868.80)
	Totals for Cusip				2,400,000.00	2,396,400.00	2,396,400.00	2,362,531.20	0.00	(33,868.80)
	Totals for Foreign				27,045,000.00	27,191,954.05	27,170,595.61	27,351,852.35	509,930.52	(328,673.78)
	MMIP Investment									
818999963	MONEY MARKET INVESTMENT POOL			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2016	68.47	68.47	68.47	68.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2016	32.83	32.83	32.83	32.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2016	115.88	115.88	115.88	115.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2016	77.37	77.37	77.37	77.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2016	39.14	39.14	39.14	39.14	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			12/14/2016	47.80	47.80	47.80	47.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2016	1,616,889.39	1,616,889.39	1,616,889.39	1,616,889.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2016	211.82	211.82	211.82	211.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2016	30.54	30.54	30.54	30.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2016	378.19	378.19	378.19	378.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2016	352,374.22	352,374.22	352,374.22	352,374.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2016	372.91	372.91	372.91	372.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2016	21,259.16	21,259.16	21,259.16	21,259.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2016	16,397,568.29	16,397,568.29	16,397,568.29	16,397,568.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2016	1,238.45	1,238.45	1,238.45	1,238.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2016	387.58	387.58	387.58	387.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2016	613,577.35	613,577.35	613,577.35	613,577.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2016	442.67	442.67	442.67	442.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2016	51,922.94	51,922.94	51,922.94	51,922.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2016	386.90	386.90	386.90	386.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2016	1,588.31	1,588.31	1,588.31	1,588.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2016	1,856,034.00	1,856,034.00	1,856,034.00	1,856,034.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2016	428.32	428.32	428.32	428.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2016	18,655.00	18,655.00	18,655.00	18,655.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	422.22	422.22	422.22	422.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	318,207.35	318,207.35	318,207.35	318,207.35	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	257,822.25	257,822.25	257,822.25	257,822.25	0.00	0.00
	Totals for Cusip				21,510,579.35	21,510,579.35	21,510,579.35	21,510,579.35	0.00	0.00
	Totals for MMIP Investment				21,510,579.35	21,510,579.35	21,510,579.35	21,510,579.35	0.00	0.00
	Municipals									
01026CAC5	ALABAMA ECON SETTLEMENT AUTH B	3.16%	09/15/2025	12/02/2016	985,000.00	985,000.00	985,000.00	993,520.25	8,520.25	0.00
	Totals for Cusip				985,000.00	985,000.00	985,000.00	993,520.25	8,520.25	0.00
072024NU2	BAY AREA TOLL AUTH CALIF TOLL	6.92%	04/01/2040	06/24/2010	2,785,000.00	2,785,000.00	3,676,144.30	3,774,204.15	98,059.85	0.00
	Totals for Cusip				2,785,000.00	2,785,000.00	3,676,144.30	3,774,204.15	98,059.85	0.00
13063BFS6	CALIFORNIA ST BUILD AMERICA BN	6.65%	03/01/2022	03/25/2010	1,375,000.00	1,399,241.25	1,654,276.25	1,626,968.75	0.00	(27,307.50)
	Totals for Cusip				1,375,000.00	1,399,241.25	1,654,276.25	1,626,968.75	0.00	(27,307.50)
15504RET2	CENTRAL PUGET SOUND WASH REGL	5.49%	11/01/2039	09/16/2009	1,340,000.00	1,340,000.00	1,634,813.40	1,665,405.60	30,592.20	0.00
	Totals for Cusip				1,340,000.00	1,340,000.00	1,634,813.40	1,665,405.60	30,592.20	0.00
167725AC4	CHICAGO ILL TRANSIT AUTH	6.90%	12/01/2040	07/30/2008	265,000.00	265,000.00	307,988.30	333,131.50	25,143.20	0.00
	Totals for Cusip				265,000.00	265,000.00	307,988.30	333,131.50	25,143.20	0.00
207758KM4	CONNECTICUT ST SPL TAX	5.46%	11/01/2030	10/28/2010	2,335,000.00	2,335,000.00	2,662,810.65	2,721,419.15	58,608.50	0.00
	Totals for Cusip				2,335,000.00	2,335,000.00	2,662,810.65	2,721,419.15	58,608.50	0.00
254845GQ7	DISTRICT COLUMBIA WTR & SWR	5.52%	10/01/2044	10/20/2010	1,840,000.00	1,840,000.00	2,159,700.00	2,233,815.20	74,115.20	0.00
	Totals for Cusip				1,840,000.00	1,840,000.00	2,159,700.00	2,233,815.20	74,115.20	0.00
254845JZ4	DISTRICT COLUMBIA WTR & SWR	4.81%	10/01/2114	07/11/2014	300,000.00	300,000.00	297,051.00	303,528.00	6,477.00	0.00
	Totals for Cusip				300,000.00	300,000.00	297,051.00	303,528.00	6,477.00	0.00
544646XY3	LOS ANGELES CALIF UNI SCH DIST	5.76%	07/01/2029	10/02/2009	2,300,000.00	2,320,976.00	2,740,588.00	2,757,033.00	16,445.00	0.00
	Totals for Cusip				2,300,000.00	2,320,976.00	2,740,588.00	2,757,033.00	16,445.00	0.00

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574300HZ5	MARYLAND ST TRANSN AUTH TRANSN	5.89%	07/01/2043	12/15/2010	3,100,000.00	3,138,936.00	3,770,189.00	3,848,278.00	78,089.00	0.00
	Totals for Cusip				3,100,000.00	3,138,936.00	3,770,189.00	3,848,278.00	78,089.00	0.00
575718AB7	MASS INSTITUTE OF TECH	4.68%	07/01/2114	04/02/2014	590,000.00	591,168.20	608,731.91	593,916.42	0.00	(14,815.49)
575718AB7	MASS INSTITUTE OF TECH	4.68%	07/01/2114	04/01/2014	410,000.00	410,000.00	423,017.09	412,721.58	0.00	(10,295.51)
	Totals for Cusip				1,000,000.00	1,001,168.20	1,031,749.00	1,006,638.00	0.00	(25,111.00)
57604P5P5	MASSACHUSETTS ST WTR POLLUTN A	5.19%	08/01/2040	06/30/2010	2,940,000.00	2,940,000.00	3,446,003.40	3,339,781.20	0.00	(106,222.20)
	Totals for Cusip				2,940,000.00	2,940,000.00	3,446,003.40	3,339,781.20	0.00	(106,222.20)
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/08/2010	1,340,000.00	1,340,000.00	1,841,776.40	1,874,861.00	33,084.60	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/16/2010	1,565,000.00	1,591,354.60	2,151,029.90	2,189,669.75	38,639.85	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	04/03/2014	95,000.00	127,779.75	130,573.70	132,919.25	2,345.55	0.00
	Totals for Cusip				3,000,000.00	3,059,134.35	4,123,380.00	4,197,450.00	74,070.00	0.00
64966JAR7	NEW YORK NY	6.27%	12/01/2037	12/15/2010	1,900,000.00	1,900,000.00	2,433,805.00	2,467,663.00	33,858.00	0.00
	Totals for Cusip				1,900,000.00	1,900,000.00	2,433,805.00	2,467,663.00	33,858.00	0.00
64971MT44	NEW YORK NY CITY TRANSITIONAL	5.27%	05/01/2027	05/19/2010	2,680,000.00	2,680,000.00	3,029,284.40	3,111,051.20	81,766.80	0.00
	Totals for Cusip				2,680,000.00	2,680,000.00	3,029,284.40	3,111,051.20	81,766.80	0.00
64971MZG0	NEW YORK NY CITY TRANSITIONAL	5.77%	08/01/2036	10/16/2009	2,270,000.00	2,270,000.00	2,780,750.00	2,791,282.80	10,532.80	0.00
	Totals for Cusip				2,270,000.00	2,270,000.00	2,780,750.00	2,791,282.80	10,532.80	0.00
66285WFB7	NORTH TEX TWY AUTH	6.72%	01/01/2049	08/03/2009	750,000.00	750,000.00	1,033,230.00	1,052,422.50	19,192.50	0.00
	Totals for Cusip				750,000.00	750,000.00	1,033,230.00	1,052,422.50	19,192.50	0.00
677632MV0	OHIO ST UNIV GEN RCPTS	4.91%	06/01/2040	09/15/2010	3,300,000.00	3,300,000.00	3,704,745.00	3,763,683.00	58,938.00	0.00
	Totals for Cusip				3,300,000.00	3,300,000.00	3,704,745.00	3,763,683.00	58,938.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
677632PA3	OHIO ST UNIV GEN RCPTS	4.80%	06/01/2111	10/20/2011	1,840,000.00	1,821,471.20	1,761,045.60	1,811,056.80	50,011.20	0.00
	Totals for Cusip				1,840,000.00	1,821,471.20	1,761,045.60	1,811,056.80	50,011.20	0.00
73358WAJ3	PORT AUTH NY AND NJ	6.04%	12/01/2029	06/17/2009	1,075,000.00	1,075,000.00	1,302,029.25	1,345,115.25	43,086.00	0.00
	Totals for Cusip				1,075,000.00	1,075,000.00	1,302,029.25	1,345,115.25	43,086.00	0.00
759136QP2	REGIONAL TRANSN DIST COLO SALE	5.84%	11/01/2050	11/10/2010	1,725,000.00	1,725,000.00	2,234,116.50	2,262,855.00	28,738.50	0.00
	Totals for Cusip				1,725,000.00	1,725,000.00	2,234,116.50	2,262,855.00	28,738.50	0.00
796253Y30	SAN ANTONIO TX ELEC & GAS	5.81%	02/01/2041	10/29/2010	1,550,000.00	1,550,000.00	1,948,040.00	1,932,478.00	0.00	(15,562.00)
	Totals for Cusip				1,550,000.00	1,550,000.00	1,948,040.00	1,932,478.00	0.00	(15,562.00)
796253ZZ1	SAN ANTONIO TX ELEC & GAS	4.43%	02/01/2042	03/20/2012	1,405,000.00	1,405,000.00	1,467,171.25	1,499,626.75	32,455.50	0.00
	Totals for Cusip				1,405,000.00	1,405,000.00	1,467,171.25	1,499,626.75	32,455.50	0.00
91412GHA6	UNIVERSITY CALIFORNIA REVS	4.86%	05/15/2112	02/22/2012	2,045,000.00	2,045,000.00	1,943,506.65	1,976,512.95	33,006.30	0.00
	Totals for Cusip				2,045,000.00	2,045,000.00	1,943,506.65	1,976,512.95	33,006.30	0.00
	Totals for Municipals				44,105,000.00	44,230,927.00	52,127,416.95	52,814,920.05	861,705.80	(174,202.70)
	Other Bonds									
313490CL6	FEDERAL JUDICIARY	0.00%	08/15/2023	11/09/1989	8,615,000.00	614,335.65	6,730,658.28	6,900,701.15	170,042.87	0.00
	Totals for Cusip				8,615,000.00	614,335.65	6,730,658.28	6,900,701.15	170,042.87	0.00
313490CN2	FEDERAL JUDICIARY	0.00%	08/15/2024	11/09/1989	8,615,000.00	568,073.10	6,456,218.84	6,577,897.10	121,678.26	0.00
	Totals for Cusip				8,615,000.00	568,073.10	6,456,218.84	6,577,897.10	121,678.26	0.00
	Totals for Other Bonds				17,230,000.00	1,182,408.75	13,186,877.12	13,478,598.25	291,721.13	0.00
	US Govt Bonds									
76116EGB0	RFCO STRIP	0.00%	01/15/2023	06/21/2016	7,052,000.00	6,287,774.76	6,287,774.76	6,100,783.93	0.00	(186,990.83)
	Totals for Cusip				7,052,000.00	6,287,774.76	6,287,774.76	6,100,783.93	0.00	(186,990.83)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912810EK0	US TREASURY BOND	8.12%	08/15/2021	12/08/2016	1,240,000.00	1,589,971.87	1,589,971.87	1,579,208.20	0.00	(10,763.67)
Totals for Cusip					1,240,000.00	1,589,971.87	1,589,971.87	1,579,208.20	0.00	(10,763.67)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	11/04/2016	1,800,000.00	2,380,781.25	2,380,781.25	2,185,311.60	0.00	(195,469.65)
Totals for Cusip					1,800,000.00	2,380,781.25	2,380,781.25	2,185,311.60	0.00	(195,469.65)
912810QN1	US TREASURY BOND	4.75%	02/15/2041	10/18/2016	1,110,000.00	1,591,259.66	1,591,259.66	1,447,162.50	0.00	(144,097.16)
Totals for Cusip					1,110,000.00	1,591,259.66	1,591,259.66	1,447,162.50	0.00	(144,097.16)
912810RK6	US TREASURY BOND	2.50%	02/15/2045	11/30/2016	2,100,000.00	1,888,441.41	1,888,441.41	1,870,558.20	0.00	(17,883.21)
Totals for Cusip					2,100,000.00	1,888,441.41	1,888,441.41	1,870,558.20	0.00	(17,883.21)
912810RS9	US TREASURY	2.50%	05/15/2046	06/22/2016	360,000.00	358,818.75	358,818.75	319,921.92	0.00	(38,896.83)
912810RS9	US TREASURY	2.50%	05/15/2046	10/12/2016	1,133,000.00	1,131,052.66	1,131,052.66	1,006,865.38	0.00	(124,187.28)
912810RS9	US TREASURY	2.50%	05/15/2046	10/26/2016	310,000.00	307,529.69	307,529.69	275,488.32	0.00	(32,041.37)
912810RS9	US TREASURY	2.50%	05/15/2046	10/24/2016	100,000.00	99,640.63	99,640.63	88,867.20	0.00	(10,773.43)
Totals for Cusip					1,903,000.00	1,897,041.73	1,897,041.73	1,691,142.82	0.00	(205,898.91)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	11/14/2016	355,000.00	300,448.47	300,448.47	298,491.10	0.00	(1,957.37)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/02/2016	835,000.00	702,965.63	702,965.63	702,084.70	0.00	(880.93)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/15/2016	695,000.00	573,049.22	573,049.22	584,369.90	11,320.68	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/14/2016	160,000.00	133,325.00	133,325.00	134,531.20	1,206.20	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/19/2016	235,000.00	194,903.13	194,903.13	197,592.70	2,689.57	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/19/2016	430,000.00	356,362.50	356,362.50	361,552.60	5,190.10	0.00
Totals for Cusip					2,710,000.00	2,261,053.95	2,261,053.95	2,278,622.20	20,406.55	(2,838.30)
912828D56	US TREASURY NOTE	2.38%	08/15/2024	03/23/2016	41,000,000.00	42,667,226.56	42,667,226.56	41,190,568.00	0.00	(1,476,658.56)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					41,000,000.00	42,667,226.56	42,667,226.56	41,190,568.00	0.00	(1,476,658.56)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	09/22/2016	18,180,000.00	18,965,723.97	18,965,723.97	18,341,202.06	0.00	(624,521.91)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	10/27/2016	11,715,000.00	12,137,380.66	12,137,380.66	11,818,876.91	0.00	(318,503.75)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	11/23/2016	20,975,000.00	21,247,838.87	21,247,838.87	21,160,985.33	0.00	(86,853.54)
Totals for Cusip					50,870,000.00	52,350,943.50	52,350,943.50	51,321,064.30	0.00	(1,029,879.20)
912828H37	US TREASURY SEC	0.88%	01/15/2018	03/10/2016	16,450,000.00	16,433,421.85	16,433,421.85	16,442,284.95	8,863.10	0.00
912828H37	US TREASURY SEC	0.88%	01/15/2018	08/15/2016	50,000,000.00	50,121,093.75	50,121,093.75	49,976,550.00	0.00	(144,543.75)
912828H37	US TREASURY SEC	0.88%	01/15/2018	08/30/2016	34,000,000.00	34,061,093.75	34,061,093.75	33,984,054.00	0.00	(77,039.75)
Totals for Cusip					100,450,000.00	100,615,609.35	100,615,609.35	100,402,888.95	8,863.10	(221,583.50)
912828J27	US TREASURY SEC	2.00%	02/15/2025	05/03/2016	12,670,000.00	12,945,176.56	12,945,176.56	12,331,470.27	0.00	(613,706.29)
Totals for Cusip					12,670,000.00	12,945,176.56	12,945,176.56	12,331,470.27	0.00	(613,706.29)
912828M56	US TREASURY NOTE	2.25%	11/15/2025	12/08/2016	20,445,000.00	20,214,993.75	20,214,993.75	20,183,058.66	0.00	(31,935.09)
Totals for Cusip					20,445,000.00	20,214,993.75	20,214,993.75	20,183,058.66	0.00	(31,935.09)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	11/30/2015	7,595,000.00	7,595,000.00	7,553,462.95	7,543,672.99	0.00	(9,789.96)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	12/02/2015	10,000.00	10,000.00	9,945.31	9,932.42	0.00	(12.89)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	05/31/2016	3,500,000.00	3,583,808.59	3,583,808.59	3,476,347.00	0.00	(107,461.59)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	06/09/2016	5,805,000.00	6,004,320.12	6,004,320.12	5,765,769.81	0.00	(238,550.31)
Totals for Cusip					16,910,000.00	17,193,128.71	17,151,536.97	16,795,722.22	0.00	(355,814.75)
912828N30	US TREASURY NOTE	2.12%	12/31/2022	06/30/2016	5,000,000.00	5,271,679.69	5,271,679.69	4,997,265.00	0.00	(274,414.69)
912828N30	US TREASURY NOTE	2.12%	12/31/2022	07/21/2016	3,000,000.00	3,142,382.81	3,142,382.81	2,998,359.00	0.00	(144,023.81)
912828N30	US TREASURY NOTE	2.12%	12/31/2022	07/29/2016	3,000,000.00	3,163,007.81	3,163,007.81	2,998,359.00	0.00	(164,648.81)
Totals for Cusip					11,000,000.00	11,577,070.31	11,577,070.31	10,993,983.00	0.00	(583,087.31)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828Q29	US TREASURY NOTE	1.50%	03/31/2023	08/15/2016	40,000,000.00	40,354,687.50	40,354,687.50	38,434,360.00	0.00	(1,920,327.50)
912828Q29	US TREASURY NOTE	1.50%	03/31/2023	08/30/2016	33,000,000.00	33,186,914.06	33,186,914.06	31,708,347.00	0.00	(1,478,567.06)
912828Q29	US TREASURY NOTE	1.50%	03/31/2023	09/02/2016	29,500,000.00	29,631,367.19	29,631,367.19	28,345,340.50	0.00	(1,286,026.69)
	Totals for Cusip				102,500,000.00	103,172,968.75	103,172,968.75	98,488,047.50	0.00	(4,684,921.25)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	07/21/2016	12,615,000.00	12,750,863.55	12,750,863.55	12,375,024.86	0.00	(375,838.69)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	09/01/2016	10,335,000.00	10,430,758.12	10,430,758.12	10,138,397.30	0.00	(292,360.82)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	09/01/2016	10,340,000.00	10,434,997.72	10,434,997.72	10,143,302.18	0.00	(291,695.54)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	11/16/2016	235,000.00	232,058.77	232,058.77	230,529.60	0.00	(1,529.17)
	Totals for Cusip				33,525,000.00	33,848,678.16	33,848,678.16	32,887,253.94	0.00	(961,424.22)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	08/15/2016	40,000,000.00	40,660,937.50	40,660,937.50	38,687,520.00	0.00	(1,973,417.50)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	08/31/2016	6,500,000.00	6,587,851.56	6,587,851.56	6,286,722.00	0.00	(301,129.56)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	08/30/2016	32,500,000.00	32,927,832.03	32,927,832.03	31,433,610.00	0.00	(1,494,222.03)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	10/31/2016	9,900,000.00	9,930,550.78	9,930,550.78	9,575,161.20	0.00	(355,389.58)
	Totals for Cusip				88,900,000.00	90,107,171.87	90,107,171.87	85,983,013.20	0.00	(4,124,158.67)
912828R69	US TREASURY NOTE	1.62%	05/31/2023	08/30/2016	23,000,000.00	23,301,875.00	23,301,875.00	22,219,265.00	0.00	(1,082,610.00)
	Totals for Cusip				23,000,000.00	23,301,875.00	23,301,875.00	22,219,265.00	0.00	(1,082,610.00)
912828S7	US TREASURY NOTE	0.62%	05/31/2017	06/09/2015	35,000.00	34,938.48	34,845.51	35,002.73	157.22	0.00
	Totals for Cusip				35,000.00	34,938.48	34,845.51	35,002.73	157.22	0.00
912828T0	US TREASURY NOTE	0.75%	10/31/2017	12/22/2015	55,000.00	54,744.57	54,707.84	54,950.61	242.77	0.00
	Totals for Cusip				55,000.00	54,744.57	54,707.84	54,950.61	242.77	0.00
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/01/2016	6,910,000.00	6,646,556.25	6,646,556.25	6,648,442.68	1,886.43	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/12/2016	1,535,000.00	1,470,961.72	1,470,961.72	1,476,897.18	5,935.46	0.00
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/13/2016	420,000.00	402,609.38	402,609.38	404,102.16	1,492.78	0.00
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/19/2016	550,000.00	523,703.13	523,703.13	529,181.40	5,478.27	0.00
	Totals for Cusip				9,415,000.00	9,043,830.48	9,043,830.48	9,058,623.42	14,792.94	0.00
912828U57	US TREASURY NOTE	2.12%	11/30/2023	11/28/2016	4,650,000.00	4,645,640.63	4,645,640.63	4,619,119.35	0.00	(26,521.28)
912828U57	US TREASURY NOTE	2.12%	11/30/2023	11/28/2016	1,830,000.00	1,829,452.28	1,829,452.28	1,817,846.97	0.00	(11,605.31)
	Totals for Cusip				6,480,000.00	6,475,092.91	6,475,092.91	6,436,966.32	0.00	(38,126.59)
912828U65	US TREASURY NOTE	1.75%	11/30/2021	11/28/2016	1,235,000.00	1,231,912.50	1,231,912.50	1,225,785.67	0.00	(6,126.83)
912828U65	US TREASURY NOTE	1.75%	11/30/2021	11/28/2016	831,000.00	829,026.08	829,026.08	824,799.91	0.00	(4,226.17)
	Totals for Cusip				2,066,000.00	2,060,938.58	2,060,938.58	2,050,585.58	0.00	(10,353.00)
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/13/2016	2,095,000.00	2,091,071.88	2,091,071.88	2,090,007.62	0.00	(1,064.26)
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/13/2016	4,845,000.00	4,835,915.63	4,835,915.63	4,833,454.37	0.00	(2,461.26)
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/19/2016	9,475,000.00	9,403,937.50	9,403,937.50	9,452,421.08	48,483.58	0.00
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/19/2016	4,210,000.00	4,178,425.00	4,178,425.00	4,199,967.57	21,542.57	0.00
	Totals for Cusip				20,625,000.00	20,509,350.01	20,509,350.01	20,575,850.64	70,026.15	(3,525.52)
912828UZ1	US TREASURY NOTE	0.62%	04/30/2018	10/23/2015	10,000.00	9,944.61	9,871.48	9,951.17	79.69	0.00
912828UZ1	US TREASURY NOTE	0.62%	04/30/2018	12/13/2016	29,830,000.00	29,646,364.43	29,646,364.43	29,684,340.11	37,975.68	0.00
	Totals for Cusip				29,840,000.00	29,656,309.04	29,656,235.91	29,694,291.28	38,055.37	0.00
912828VB3	US TREASURY NOTE	1.75%	05/15/2023	09/30/2016	8,100,000.00	8,283,832.03	8,283,832.03	7,889,270.40	0.00	(394,561.63)
	Totals for Cusip				8,100,000.00	8,283,832.03	8,283,832.03	7,889,270.40	0.00	(394,561.63)
912828VE7	US TREASURY NOTE	1.00%	05/31/2018	04/06/2016	2,005,000.00	2,014,790.04	2,014,790.04	2,004,216.05	0.00	(10,573.99)
	Totals for Cusip				2,005,000.00	2,014,790.04	2,014,790.04	2,004,216.05	0.00	(10,573.99)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912833KQ2	US TREASURY STRIP	0.00%	02/15/2018	10/21/2016	50,000,000.00	49,468,093.00	49,468,093.00	49,429,650.00	0.00	(38,443.00)
912833KQ2	US TREASURY STRIP	0.00%	02/15/2018	10/21/2016	110,000.00	108,829.80	108,829.80	108,745.23	0.00	(84.57)
912833KQ2	US TREASURY STRIP	0.00%	02/15/2018	10/21/2016	50,000,000.00	49,468,093.00	49,468,093.00	49,429,650.00	0.00	(38,443.00)
	Totals for Cusip				100,110,000.00	99,045,015.80	99,045,015.80	98,968,045.23	0.00	(76,970.57)
912833LH1	US TREASURY STRIP	0.00%	05/15/2022	12/04/2013	14,840,000.00	11,810,265.60	12,928,088.60	13,239,713.76	311,625.16	0.00
	Totals for Cusip				14,840,000.00	11,810,265.60	12,928,088.60	13,239,713.76	311,625.16	0.00
912833LL2	US TREASURY STRIP	0.00%	02/15/2023	03/18/2008	12,305,000.00	6,312,341.95	10,504,999.99	10,731,227.42	226,227.43	0.00
912833LL2	US TREASURY STRIP	0.00%	02/15/2023	03/18/2008	9,250,000.00	4,745,157.50	7,896,891.50	8,066,952.75	170,061.25	0.00
	Totals for Cusip				21,555,000.00	11,057,499.45	18,401,891.49	18,798,180.17	396,288.68	0.00
	Totals for US Govt Bonds				734,311,000.00	725,937,774.14	734,358,194.61	718,754,820.68	860,457.94	(16,463,831.87)

Totals for 2512 WCT SBA 94A

2,083,037,898.85	1,802,883,587.69	2,047,357,091.55	2,043,091,910.77	25,379,317.78	(29,644,488.56)
Less cash due to broker	(17,433,506)				(17,433,506)
Total	1,785,450,082				2,025,658,404

Appendix II

Schedule of Assets Held for Investment Purposes at End of Plan Year

8217 SBA

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Backed										
05377RCA0	AVIS BUDGET RENTAL CAR FUNDING	2.63%	12/20/2021	05/20/2015	7,500,000.00	7,498,320.00	7,405,824.75	7,408,262.25	2,437.50	0.00
Totals for Cusip										
					7,500,000.00	7,498,320.00	7,405,824.75	7,408,262.25	2,437.50	0.00
161571FQ2	CHASE ISSUANCE TRUST	2.16%	09/16/2024	01/17/2013	1,400,000.00	1,389,117.19	1,359,830.64	1,363,740.00	3,909.36	0.00
161571FQ2	CHASE ISSUANCE TRUST	2.16%	09/16/2024	02/19/2013	8,600,000.00	8,425,312.50	8,353,245.36	8,377,260.00	24,014.64	0.00
Totals for Cusip										
					10,000,000.00	9,814,429.69	9,713,076.00	9,741,000.00	27,924.00	0.00
34530MAA7	FORD CREDIT AUTO OWNER TRUST/F	2.26%	11/15/2025	05/06/2014	1,000,000.00	999,750.50	1,008,066.70	1,008,536.00	469.30	0.00
Totals for Cusip										
					1,000,000.00	999,750.50	1,008,066.70	1,008,536.00	469.30	0.00
34530NAA5	FORD CREDIT AUTO OWNER TRUST	2.31%	04/15/2026	10/07/2014	3,800,000.00	3,798,605.78	3,793,761.16	3,831,780.54	38,019.38	0.00
Totals for Cusip										
					3,800,000.00	3,798,605.78	3,793,761.16	3,831,780.54	38,019.38	0.00
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F	2.44%	01/15/2027	07/21/2015	3,900,000.00	3,898,458.33	3,878,611.62	3,934,270.86	55,659.24	0.00
Totals for Cusip										
					3,900,000.00	3,898,458.33	3,878,611.62	3,934,270.86	55,659.24	0.00
42806DAA7	HERTZ VEHICLE FINANCING LLC	2.73%	03/25/2021	04/07/2015	6,300,000.00	6,299,581.05	6,245,323.56	6,254,622.99	9,299.43	0.00
Totals for Cusip										
					6,300,000.00	6,299,581.05	6,245,323.56	6,254,622.99	9,299.43	0.00
Totals for Asset-Backed										
					32,500,000.00	32,309,145.35	32,044,663.79	32,178,472.64	133,808.85	0.00
Corporate										
00037BAA0	ABB FINANCE USA INC	1.62%	05/08/2017	05/03/2012	545,000.00	541,185.00	545,366.79	545,734.12	367.33	0.00
Totals for Cusip										
					545,000.00	541,185.00	545,366.79	545,734.12	367.33	0.00
00084DAE0	ABN AMRO BANK NV	4.25%	02/02/2017	01/30/2012	1,560,000.00	1,558,471.20	1,601,949.96	1,563,366.48	0.00	(38,583.48)
Totals for Cusip										
					1,560,000.00	1,558,471.20	1,601,949.96	1,563,366.48	0.00	(38,583.48)
00206RBK7	AT&T CORP	4.35%	06/15/2045	06/18/2013	222,000.00	140,882.63	189,914.56	197,809.10	7,894.54	0.00
Totals for Cusip										
					222,000.00	140,882.63	189,914.56	197,809.10	7,894.54	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year

8217 SBA

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
00206RGC5	AT&T INC	4.80%	06/15/2044	06/03/2014	1,000,000.00	996,360.00	916,136.00	944,914.00	28,778.00	0.00
	Totals for Cusip				1,000,000.00	996,360.00	916,136.00	944,914.00	28,778.00	0.00
00206RCL4	AT&T CORP	2.45%	06/30/2020	04/23/2015	965,000.00	964,507.85	950,355.16	958,275.88	7,920.72	0.00
	Totals for Cusip				965,000.00	964,507.85	950,355.16	958,275.88	7,920.72	0.00
00206RCN0	AT&T CORP	3.40%	05/15/2025	04/23/2015	3,735,000.00	3,723,944.40	3,589,671.15	3,599,878.91	10,207.76	0.00
	Totals for Cusip				3,735,000.00	3,723,944.40	3,589,671.15	3,599,878.91	10,207.76	0.00
00206RDF6	AT&T CORP	6.00%	08/15/2040	03/03/2016	545,000.00	558,540.53	558,540.53	599,013.86	40,473.33	0.00
	Totals for Cusip				545,000.00	558,540.53	558,540.53	599,013.86	40,473.33	0.00
00206RDH2	AT&T CORP	5.15%	03/15/2042	03/03/2016	1,025,000.00	959,400.00	959,400.00	1,021,076.30	61,676.30	0.00
	Totals for Cusip				1,025,000.00	959,400.00	959,400.00	1,021,076.30	61,676.30	0.00
00206RDK5	AT&T CORP	4.55%	03/09/2049	12/15/2016	947,000.00	951,594.32	951,594.32	855,392.90	0.00	(96,201.42)
	Totals for Cusip				947,000.00	951,594.32	951,594.32	855,392.90	0.00	(96,201.42)
00209TAB1	AT&T BROADBAND CORP	9.46%	11/15/2022	06/22/2005	400,000.00	561,372.00	552,255.20	541,401.20	0.00	(10,854.00)
00209TAB1	AT&T BROADBAND CORP	9.46%	11/15/2022	10/18/2005	1,550,000.00	2,033,197.00	2,139,988.90	2,097,929.65	0.00	(42,059.25)
	Totals for Cusip				1,950,000.00	2,594,569.00	2,692,244.10	2,639,330.85	0.00	(52,913.25)
00287YAP4	ABBVIE INC	3.20%	11/06/2022	05/05/2015	635,000.00	633,749.05	625,051.45	635,417.83	10,366.38	0.00
	Totals for Cusip				635,000.00	633,749.05	625,051.45	635,417.83	10,366.38	0.00
00287YAQ2	ABBVIE INC	3.60%	05/14/2025	05/05/2015	1,115,000.00	1,113,048.75	1,100,432.52	1,104,394.12	3,961.60	0.00
	Totals for Cusip				1,115,000.00	1,113,048.75	1,100,432.52	1,104,394.12	3,961.60	0.00
00287YAR0	ABBVIE INC	4.50%	05/14/2035	05/10/2016	875,000.00	897,513.75	897,513.75	859,711.13	0.00	(37,802.62)
	Totals for Cusip				875,000.00	897,513.75	897,513.75	859,711.13	0.00	(37,802.62)



Schedule of Assets Held for Investment Purposes at End of Plan Year

8217 SBA

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
00287YAU3	ABBVIE INC	2.30%	05/14/2021	05/09/2016	1,000,000.00	998,260.00	998,260.00	979,786.00	0.00	(18,474.00)
	Totals for Cusip				1,000,000.00	998,260.00	998,260.00	979,786.00	0.00	(18,474.00)
00287YAX7	ABBVIE INC	2.85%	05/14/2023	05/09/2016	3,575,000.00	3,574,535.25	3,574,535.25	3,468,025.28	0.00	(106,509.97)
	Totals for Cusip				3,575,000.00	3,574,535.25	3,574,535.25	3,468,025.28	0.00	(106,509.97)
00507UAR2	ACTAVIS FUNDING SCS	3.45%	03/15/2022	03/03/2015	2,955,000.00	2,950,803.90	2,958,223.91	2,999,351.60	41,127.69	0.00
	Totals for Cusip				2,955,000.00	2,950,803.90	2,958,223.91	2,999,351.60	41,127.69	0.00
00507UAS0	ACTAVIS FUNDING SCS	3.80%	03/15/2025	03/03/2015	815,000.00	812,106.75	810,837.80	815,960.07	5,122.27	0.00
	Totals for Cusip				815,000.00	812,106.75	810,837.80	815,960.07	5,122.27	0.00
00817YAJ7	AETNA INC	4.50%	05/15/2042	06/01/2016	700,000.00	731,269.00	731,269.00	709,952.60	0.00	(21,316.40)
	Totals for Cusip				700,000.00	731,269.00	731,269.00	709,952.60	0.00	(21,316.40)
00817YAP3	AETNA INC	4.75%	03/15/2044	06/12/2014	300,000.00	313,662.00	304,115.40	315,595.50	11,480.10	0.00
00817YAP3	AETNA INC	4.75%	03/15/2044	10/30/2015	355,000.00	369,168.05	359,869.89	373,454.68	13,584.79	0.00
	Totals for Cusip				655,000.00	682,830.05	663,985.29	689,050.18	25,064.89	0.00
00817YAT5	AETNA INC	1.90%	06/07/2019	06/02/2016	1,000,000.00	999,250.00	999,250.00	997,707.00	0.00	(1,543.00)
	Totals for Cusip				1,000,000.00	999,250.00	999,250.00	997,707.00	0.00	(1,543.00)
008281AG2	AFRICAN DEVELOPMENT BANK	8.80%	09/01/2019	06/08/2006	1,000,000.00	1,277,050.00	1,219,024.00	1,179,426.00	0.00	(39,598.00)
	Totals for Cusip				1,000,000.00	1,277,050.00	1,219,024.00	1,179,426.00	0.00	(39,598.00)
008916AK4	AGRIUM INC	3.15%	10/01/2022	09/24/2012	615,000.00	613,794.60	588,341.60	611,425.62	23,084.02	0.00
	Totals for Cusip				615,000.00	613,794.60	588,341.60	611,425.62	23,084.02	0.00
010392FN3	ALABAMA POWER CO	2.80%	04/01/2025	04/09/2015	115,000.00	114,871.20	110,961.66	111,989.53	1,027.87	0.00
	Totals for Cusip				115,000.00	114,871.20	110,961.66	111,989.53	1,027.87	0.00
01959EAB4	ALLIED WORLD ASSURANCE	5.50%	11/15/2020	11/09/2010	350,000.00	348,404.00	381,371.90	377,554.80	0.00	(3,817.10)



Schedule of Assets Held for Investment Purposes at End of Plan Year

8217 SBA

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					350,000.00	348,404.00	381,371.90	377,554.80	0.00	(3,817.10)
023765AA8	AMER AIRLINE 16-2 AA PTT	3.20%	06/15/2028	05/02/2016	1,735,000.00	1,735,000.00	1,735,000.00	1,687,287.50	0.00	(47,712.50)
Totals for Cusip					1,735,000.00	1,735,000.00	1,735,000.00	1,687,287.50	0.00	(47,712.50)
02377AAA6	AMER AIRLIN 14 1 A PTT	3.70%	04/01/2028	09/02/2014	394,000.14	394,000.14	394,236.54	390,060.14	0.00	(4,176.40)
Totals for Cusip					394,000.14	394,000.14	394,236.54	390,060.14	0.00	(4,176.40)
02665WBG5	AMERICAN HONDA FINANCE	1.70%	09/09/2021	09/06/2016	1,500,000.00	1,497,000.00	1,497,000.00	1,447,593.00	0.00	(49,407.00)
Totals for Cusip					1,500,000.00	1,497,000.00	1,497,000.00	1,447,593.00	0.00	(49,407.00)
02665WBH3	AMERICAN HONDA FINANCE	2.30%	09/09/2026	09/06/2016	720,000.00	717,825.60	717,825.60	672,048.00	0.00	(45,777.60)
Totals for Cusip					720,000.00	717,825.60	717,825.60	672,048.00	0.00	(45,777.60)
026874DA2	AMERICAN INTERNATIONAL GROUP	4.50%	07/16/2044	07/09/2014	1,900,000.00	1,888,543.00	1,757,040.20	1,873,542.50	116,502.30	0.00
Totals for Cusip					1,900,000.00	1,888,543.00	1,757,040.20	1,873,542.50	116,502.30	0.00
03040WAL9	AMERICAN WATER CAPITAL C	3.40%	03/01/2025	08/10/2015	1,500,000.00	1,495,005.00	1,523,935.50	1,535,028.00	11,092.50	0.00
Totals for Cusip					1,500,000.00	1,495,005.00	1,523,935.50	1,535,028.00	11,092.50	0.00
03073EAN5	AMERISOURCEBERGEN CORPORATION	4.25%	03/01/2045	02/17/2015	350,000.00	349,345.50	321,696.55	335,136.90	13,440.35	0.00
Totals for Cusip					350,000.00	349,345.50	321,696.55	335,136.90	13,440.35	0.00
031162BY5	AMGEN INC	3.12%	05/01/2025	04/28/2015	4,500,000.00	4,475,520.00	4,274,860.50	4,379,301.00	104,440.50	0.00
Totals for Cusip					4,500,000.00	4,475,520.00	4,274,860.50	4,379,301.00	104,440.50	0.00
031162CC2	AMGEN INC	4.56%	06/15/2048	05/25/2016	203,000.00	200,461.19	200,461.19	196,352.97	0.00	(4,108.22)
Totals for Cusip					203,000.00	200,461.19	200,461.19	196,352.97	0.00	(4,108.22)
031162CE8	AMGEN INC	4.66%	06/15/2051	05/25/2016	867,000.00	899,633.88	899,633.88	833,280.64	0.00	(66,353.24)
Totals for Cusip					867,000.00	899,633.88	899,633.88	833,280.64	0.00	(66,353.24)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
031162CJ7	AMGEN INC	2.60%	08/19/2026	08/10/2016	4,050,000.00	4,047,529.50	4,047,529.50	3,724,934.85	0.00	(322,594.65)
	Totals for Cusip				4,050,000.00	4,047,529.50	4,047,529.50	3,724,934.85	0.00	(322,594.65)
035229CQ4	ANHEUSER BUSCH COS INC	5.95%	01/15/2033	08/15/2013	500,000.00	573,210.00	557,248.00	590,206.50	32,958.50	0.00
	Totals for Cusip				500,000.00	573,210.00	557,248.00	590,206.50	32,958.50	0.00
035229DC4	ANHEUSER BUSCH COS INC	6.45%	09/01/2037	09/12/2013	625,000.00	761,087.50	739,960.63	796,471.88	56,511.25	0.00
035229DC4	ANHEUSER BUSCH COS INC	6.45%	09/01/2037	02/27/2014	875,000.00	1,125,530.00	1,035,944.88	1,115,060.63	79,115.75	0.00
	Totals for Cusip				1,500,000.00	1,886,617.50	1,775,905.51	1,911,532.51	135,627.00	0.00
03523TBJ6	ANHEUSER-BUSCH INBEV WOR	8.00%	11/15/2039	03/10/2011	425,000.00	540,473.54	591,937.45	625,015.63	33,078.18	0.00
03523TBJ6	ANHEUSER-BUSCH INBEV WOR	8.00%	11/15/2039	03/10/2011	580,000.00	748,385.10	807,820.52	852,962.50	45,141.98	0.00
	Totals for Cusip				1,005,000.00	1,288,858.64	1,399,757.97	1,477,978.13	78,220.16	0.00
03783BB5	APPLE INC	0.90%	05/12/2017	05/06/2015	2,400,000.00	2,398,344.00	2,392,579.20	2,399,620.80	7,041.60	0.00
	Totals for Cusip				2,400,000.00	2,398,344.00	2,392,579.20	2,399,620.80	7,041.60	0.00
03783BX7	APPLE INC	4.65%	02/23/2046	02/16/2016	805,000.00	800,355.15	800,355.15	869,278.45	68,923.30	0.00
	Totals for Cusip				805,000.00	800,355.15	800,355.15	869,278.45	68,923.30	0.00
03939CAA1	ARCH CAPITAL FINANCE LLC	4.01%	12/15/2026	11/29/2016	165,000.00	165,000.00	165,000.00	167,374.52	2,374.52	0.00
	Totals for Cusip				165,000.00	165,000.00	165,000.00	167,374.52	2,374.52	0.00
03939CAB9	ARCH CAPITAL FINANCE LLC	5.03%	12/15/2046	11/29/2016	445,000.00	445,000.00	445,000.00	466,531.77	21,531.77	0.00
	Totals for Cusip				445,000.00	445,000.00	445,000.00	466,531.77	21,531.77	0.00
040555CU6	ARIZONA PUBLIC SERVICE	3.75%	05/15/2046	05/03/2016	1,265,000.00	1,261,369.45	1,261,369.45	1,186,415.67	0.00	(74,953.78)
	Totals for Cusip				1,265,000.00	1,261,369.45	1,261,369.45	1,186,415.67	0.00	(74,953.78)
04351LAB6	ASCENSION HEALTH	3.94%	11/15/2046	04/25/2016	975,000.00	975,000.00	975,000.00	930,947.55	0.00	(44,052.45)
04351LAB6	ASCENSION HEALTH	3.94%	11/15/2046	05/10/2016	1,025,000.00	1,068,952.00	1,068,952.00	978,688.45	0.00	(90,263.55)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					2,000,000.00	2,043,952.00	2,043,952.00	1,909,636.00	0.00	(134,316.00)
04650NAB0	AT&T INC	5.35%	09/01/2040	05/12/2011	92,000.00	91,789.41	90,869.96	94,483.72	3,613.76	0.00
Totals for Cusip					92,000.00	91,789.41	90,869.96	94,483.72	3,613.76	0.00
05463HAA9	AXIS SPECIALTY FINANCE	5.88%	06/01/2020	03/18/2010	2,650,000.00	2,640,036.00	2,926,440.05	2,904,733.90	0.00	(21,706.15)
Totals for Cusip					2,650,000.00	2,640,036.00	2,926,440.05	2,904,733.90	0.00	(21,706.15)
05464HAB6	AXIS SPECIALTY FINAN PLC	5.15%	04/01/2045	03/06/2014	490,000.00	487,422.60	480,596.41	484,755.04	4,158.63	0.00
05464HAB6	AXIS SPECIALTY FINAN PLC	5.15%	04/01/2045	08/21/2014	260,000.00	273,210.60	255,010.34	257,216.96	2,206.62	0.00
05464HAB6	AXIS SPECIALTY FINAN PLC	5.15%	04/01/2045	04/05/2016	250,000.00	261,245.00	261,245.00	247,324.00	0.00	(13,921.00)
Totals for Cusip					1,000,000.00	1,021,878.20	996,851.75	989,296.00	6,365.25	(13,921.00)
05523UAJ9	BAE SYSTEMS HLDG	6.38%	06/01/2019	06/01/2009	870,000.00	866,963.70	973,641.36	949,107.36	0.00	(24,534.00)
05523UAJ9	BAE SYSTEMS HLDG	6.38%	06/01/2019	04/07/2010	980,000.00	1,072,668.80	1,096,745.44	1,069,109.44	0.00	(27,636.00)
Totals for Cusip					1,850,000.00	1,939,632.50	2,070,386.80	2,018,216.80	0.00	(52,170.00)
05523UAL4	BAE SYSTEMS HLDG	4.75%	10/07/2044	09/30/2014	1,075,000.00	1,069,377.75	1,046,177.10	1,087,835.50	41,658.40	0.00
Totals for Cusip					1,075,000.00	1,069,377.75	1,046,177.10	1,087,835.50	41,658.40	0.00
055451AF5	BHP FINANCE USA LTD	5.40%	03/29/2017	03/26/2007	1,800,000.00	1,794,366.00	1,875,119.40	1,816,092.00	0.00	(59,027.40)
Totals for Cusip					1,800,000.00	1,794,366.00	1,875,119.40	1,816,092.00	0.00	(59,027.40)
055451AV0	BHP BILLITON FIN USA LTD	5.00%	09/30/2043	09/25/2013	300,000.00	299,955.00	269,641.20	335,088.00	65,446.80	0.00
Totals for Cusip					300,000.00	299,955.00	269,641.20	335,088.00	65,446.80	0.00
05565EAK1	BMW US CAPITAL LLC	1.45%	09/13/2019	09/08/2016	3,250,000.00	3,245,937.50	3,245,937.50	3,211,809.25	0.00	(34,128.25)
Totals for Cusip					3,250,000.00	3,245,937.50	3,245,937.50	3,211,809.25	0.00	(34,128.25)
05565EAL9	BMW US CAPITAL LLC	1.85%	09/15/2021	09/08/2016	1,550,000.00	1,548,233.00	1,548,233.00	1,496,724.95	0.00	(51,508.05)



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Totals for Cusip					1,550,000.00	1,548,233.00	1,548,233.00	1,496,724.95	0.00	(51,508.05)
05565EAM7	BMW US CAPITAL LLC	2.25%	09/15/2023	09/08/2016	1,560,000.00	1,555,179.60	1,555,179.60	1,495,046.28	0.00	(60,133.32)
Totals for Cusip					1,560,000.00	1,555,179.60	1,555,179.60	1,495,046.28	0.00	(60,133.32)
06050TKN1	BANK OF AMERICA	5.30%	03/15/2017	03/08/2007	2,625,000.00	2,622,558.75	2,730,721.88	2,645,330.63	0.00	(85,391.25)
06050TKN1	BANK OF AMERICA	5.30%	03/15/2017	06/18/2008	470,000.00	442,613.10	488,929.25	473,640.15	0.00	(15,289.10)
Totals for Cusip					3,095,000.00	3,065,171.85	3,219,651.13	3,118,970.78	0.00	(100,680.35)
06051GEX3	BANK OF AMERICA CORP	2.60%	01/15/2019	10/17/2013	2,100,000.00	2,099,643.00	2,106,843.90	2,117,950.80	11,106.90	0.00
Totals for Cusip					2,100,000.00	2,099,643.00	2,106,843.90	2,117,950.80	11,106.90	0.00
06051GFC8	BANK OF AMERICA CORP	5.00%	01/21/2044	12/01/2015	1,320,000.00	1,433,757.60	1,377,670.80	1,445,522.76	67,851.96	0.00
Totals for Cusip					1,320,000.00	1,433,757.60	1,377,670.80	1,445,522.76	67,851.96	0.00
06406HDB2	BANK OF NY MELLON CORP	1.60%	05/22/2018	05/22/2015	2,440,000.00	2,439,780.40	2,430,874.40	2,441,029.68	10,155.28	0.00
Totals for Cusip					2,440,000.00	2,439,780.40	2,430,874.40	2,441,029.68	10,155.28	0.00
06738EAN5	BARCLAYS PLC	4.38%	01/12/2026	01/05/2016	1,615,000.00	1,607,118.80	1,607,118.80	1,635,707.53	28,588.73	0.00
Totals for Cusip					1,615,000.00	1,607,118.80	1,607,118.80	1,635,707.53	28,588.73	0.00
067901AH1	BARRICK GOLD CORP	5.25%	04/01/2042	05/04/2016	90,000.00	86,523.30	86,523.30	87,659.82	1,136.52	0.00
Totals for Cusip					90,000.00	86,523.30	86,523.30	87,659.82	1,136.52	0.00
06849RAG7	BARRICK NA FINANCE LLC	5.70%	05/30/2041	03/20/2015	50,000.00	49,995.50	33,522.10	51,030.60	17,508.50	0.00
Totals for Cusip					50,000.00	49,995.50	33,522.10	51,030.60	17,508.50	0.00
07177MAG8	BAXALTA INC	2.00%	06/22/2018	05/27/2016	765,000.00	764,670.05	764,670.05	765,040.55	370.50	0.00
Totals for Cusip					765,000.00	764,670.05	764,670.05	765,040.55	370.50	0.00
07177MAN3	BAXALTA INC	5.25%	06/23/2045	05/27/2016	525,000.00	521,568.40	521,568.40	560,393.40	38,825.00	0.00
Totals for Cusip					525,000.00	521,568.40	521,568.40	560,393.40	38,825.00	0.00
Totals for Cusip					525,000.00	521,568.40	521,568.40	560,393.40	38,825.00	0.00



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072863AF0	BAYLOR SCOTT & WHITE HOL	3.97%	11/15/2046	04/06/2016	1,030,000.00	1,030,000.00	1,030,000.00	970,884.18	0.00	(59,115.82)
	Totals for Cusip				1,030,000.00	1,030,000.00	1,030,000.00	970,884.18	0.00	(59,115.82)
073902PR3	BEAR STEARNS CO INC	6.40%	10/02/2017	09/27/2007	800,000.00	797,664.00	861,541.60	828,756.80	0.00	(32,784.80)
073902PR3	BEAR STEARNS CO INC	6.40%	10/02/2017	04/02/2009	310,000.00	297,290.00	333,847.37	321,143.26	0.00	(12,704.11)
	Totals for Cusip				1,110,000.00	1,094,954.00	1,195,388.97	1,149,900.06	0.00	(45,488.91)
084423AT9	BERKLEY WR CORP	4.75%	08/01/2044	07/30/2014	725,000.00	721,331.50	695,187.28	708,862.23	13,674.95	0.00
	Totals for Cusip				725,000.00	721,331.50	695,187.28	708,862.23	13,674.95	0.00
09062XAD5	BIOGEN IDEC INC	5.20%	09/15/2045	09/10/2015	700,000.00	695,058.00	700,264.60	749,102.20	48,837.60	0.00
	Totals for Cusip				700,000.00	695,058.00	700,264.60	749,102.20	48,837.60	0.00
09062XAE3	BIOGEN IDEC INC	3.62%	09/15/2022	09/10/2015	750,000.00	749,400.00	758,307.00	769,849.50	11,542.50	0.00
	Totals for Cusip				750,000.00	749,400.00	758,307.00	769,849.50	11,542.50	0.00
09659DAB2	STANFORD UNIVERSITY	3.46%	05/01/2047	10/27/2016	2,000,000.00	2,055,760.00	2,055,760.00	1,887,652.00	0.00	(168,108.00)
	Totals for Cusip				2,000,000.00	2,055,760.00	2,055,760.00	1,887,652.00	0.00	(168,108.00)
097023AK1	BOEING CO	7.88%	04/15/2043	01/20/2006	1,630,000.00	2,180,402.10	2,443,337.40	2,482,400.35	39,062.95	0.00
	Totals for Cusip				1,630,000.00	2,180,402.10	2,443,337.40	2,482,400.35	39,062.95	0.00
097023AN5	BOEING CO	6.88%	10/15/2043	02/20/2004	1,525,000.00	1,690,782.75	2,049,179.10	2,081,937.63	32,758.53	0.00
	Totals for Cusip				1,525,000.00	1,690,782.75	2,049,179.10	2,081,937.63	32,758.53	0.00
111013AG3	BRITISH SKY BROADCASTING	6.10%	02/15/2018	02/07/2008	295,000.00	294,672.55	317,669.87	307,797.69	0.00	(9,872.18)
	Totals for Cusip				295,000.00	294,672.55	317,669.87	307,797.69	0.00	(9,872.18)
111013AM0	BRITISH SKY BROADCASTING	2.62%	09/16/2019	09/09/2014	470,000.00	469,299.70	467,828.60	471,915.25	4,086.65	0.00
	Totals for Cusip				470,000.00	469,299.70	467,828.60	471,915.25	4,086.65	0.00



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111021AE1	BRITISH TELECOM PLC	9.12%	12/15/2030	12/04/2003	1,175,000.00	1,517,301.00	1,714,507.13	1,792,674.00	78,166.87	0.00
	Totals for Cusip				1,175,000.00	1,517,301.00	1,714,507.13	1,792,674.00	78,166.87	0.00
111021AJ0	BRITISH TELECOM PLC	1.25%	02/14/2017	02/11/2014	2,450,000.00	2,448,407.50	2,438,431.10	2,450,124.95	11,693.85	0.00
	Totals for Cusip				2,450,000.00	2,448,407.50	2,438,431.10	2,450,124.95	11,693.85	0.00
12189QAB6	BURLINGTON NORTH SANTA FE	6.53%	07/15/2037	11/23/2005	75,000.00	82,640.25	87,927.97	95,592.75	7,664.78	0.00
12189QAB6	BURLINGTON NORTH SANTA FE	6.53%	07/15/2037	04/03/2006	605,000.00	630,894.00	709,285.67	771,114.85	61,829.18	0.00
12189QAB6	BURLINGTON NORTH SANTA FE	6.53%	07/15/2037	06/01/2006	1,200,000.00	1,218,720.00	1,406,847.60	1,529,484.00	122,636.40	0.00
	Totals for Cusip				1,880,000.00	1,932,254.25	2,204,061.24	2,396,191.60	192,130.36	0.00
12189TAX2	BURLINGTON NORTH SANTA FE	6.20%	08/15/2036	08/14/2006	1,000,000.00	994,210.00	1,177,153.00	1,281,374.00	104,221.00	0.00
	Totals for Cusip				1,000,000.00	994,210.00	1,177,153.00	1,281,374.00	104,221.00	0.00
124857AR4	CBS CORP	2.90%	01/15/2027	07/06/2016	485,000.00	476,997.50	476,997.50	449,886.97	0.00	(27,110.53)
	Totals for Cusip				485,000.00	476,997.50	476,997.50	449,886.97	0.00	(27,110.53)
12527GAE3	CF INDUSTRIES INC	5.38%	03/15/2044	05/01/2014	500,000.00	532,675.00	434,858.50	412,655.00	0.00	(22,203.50)
	Totals for Cusip				500,000.00	532,675.00	434,858.50	412,655.00	0.00	(22,203.50)
12527GAF0	CF INDUSTRIES INC	5.15%	03/15/2034	03/06/2014	970,000.00	964,956.00	853,322.58	824,500.00	0.00	(28,822.58)
	Totals for Cusip				970,000.00	964,956.00	853,322.58	824,500.00	0.00	(28,822.58)
12527GAG8	CF INDUSTRIES INC	3.40%	12/01/2021	11/10/2016	195,000.00	194,713.35	194,713.35	192,950.36	0.00	(1,762.99)
	Totals for Cusip				195,000.00	194,713.35	194,713.35	192,950.36	0.00	(1,762.99)
125509BT5	CIGNA CORP	5.38%	02/15/2042	11/03/2011	2,260,000.00	2,258,508.40	2,477,748.74	2,517,678.42	39,929.68	0.00
	Totals for Cusip				2,260,000.00	2,258,508.40	2,477,748.74	2,517,678.42	39,929.68	0.00
125896BQ2	CMS ENERGY CORP	3.00%	05/15/2026	05/02/2016	1,070,000.00	1,065,955.40	1,065,955.40	1,029,814.01	0.00	(36,141.39)
	Totals for Cusip				1,070,000.00	1,065,955.40	1,065,955.40	1,029,814.01	0.00	(36,141.39)



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126408GH0	CSX CORP	6.00%	10/01/2036	06/30/2010	480,000.00	514,334.40	543,667.68	573,339.84	29,672.16	0.00
126408GH0	CSX CORP	6.00%	10/01/2036	05/23/2016	1,802,000.00	2,264,086.86	2,264,086.86	2,152,413.32	0.00	(111,673.54)
	Totals for Cusip				2,282,000.00	2,778,421.26	2,807,754.54	2,725,753.16	29,672.16	(111,673.54)
126408HC0	CSX CORP	3.95%	05/01/2050	09/06/2016	1,470,000.00	1,492,623.30	1,492,623.30	1,321,968.06	0.00	(170,655.24)
	Totals for Cusip				1,470,000.00	1,492,623.30	1,492,623.30	1,321,968.06	0.00	(170,655.24)
126408HG1	CSX CORP	4.25%	11/01/2066	10/13/2016	1,280,000.00	1,276,812.80	1,276,812.80	1,168,107.52	0.00	(108,705.28)
	Totals for Cusip				1,280,000.00	1,276,812.80	1,276,812.80	1,168,107.52	0.00	(108,705.28)
126650CL2	CVS CAREMARK CORP	3.88%	07/20/2025	07/13/2015	1,102,000.00	1,090,913.88	1,124,679.16	1,136,823.20	12,144.04	0.00
	Totals for Cusip				1,102,000.00	1,090,913.88	1,124,679.16	1,136,823.20	12,144.04	0.00
13034VAA2	CALIFORNIA INSTITUTE OF TECH	4.70%	11/01/2111	11/29/2011	1,500,000.00	1,486,275.00	1,442,859.00	1,418,034.00	0.00	(24,825.00)
13034VAA2	CALIFORNIA INSTITUTE OF TECH	4.70%	11/01/2111	06/07/2016	1,808,000.00	1,947,487.20	1,947,487.20	1,709,203.65	0.00	(238,283.55)
	Totals for Cusip				3,308,000.00	3,433,762.20	3,390,346.20	3,127,237.65	0.00	(263,108.55)
136375BQ4	CANADIAN NATIONAL RAILWAY CO	6.38%	11/15/2037	09/16/2013	1,000,000.00	1,211,320.00	1,297,726.00	1,316,463.00	18,737.00	0.00
136375BQ4	CANADIAN NATIONAL RAILWAY CO	6.38%	11/15/2037	01/14/2016	435,000.00	569,354.10	569,354.10	572,661.41	3,307.31	0.00
136375BQ4	CANADIAN NATIONAL RAILWAY CO	6.38%	11/15/2037	06/03/2016	665,000.00	915,485.55	915,485.55	875,447.90	0.00	(40,037.65)
	Totals for Cusip				2,100,000.00	2,696,159.65	2,782,565.65	2,764,572.31	22,044.31	(40,037.65)
136375BZ4	CANADIAN NATIONAL RAILWAY CO	4.50%	11/07/2043	10/29/2013	800,000.00	785,776.00	851,315.20	857,615.20	6,300.00	0.00
	Totals for Cusip				800,000.00	785,776.00	851,315.20	857,615.20	6,300.00	0.00
13645RAJ3	CANADIAN PACIFIC RR CO	7.25%	05/15/2019	03/03/2011	725,000.00	856,007.50	826,352.83	811,340.98	0.00	(15,011.85)
	Totals for Cusip				725,000.00	856,007.50	826,352.83	811,340.98	0.00	(15,011.85)
13645RAQ7	CANADIAN PACIFIC RR CO	5.75%	01/15/2042	11/28/2011	2,087,000.00	2,036,578.08	2,264,081.95	2,507,956.25	243,874.30	0.00

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Totals for Cusip					2,087,000.00	2,036,578.08	2,264,081.95	2,507,956.25	243,874.30	0.00
14149YAT5	CARDINAL HEALTH INC	4.62%	12/15/2020	12/08/2010	1,575,000.00	1,567,140.75	1,708,213.50	1,689,100.88	0.00	(19,112.62)
Totals for Cusip					1,575,000.00	1,567,140.75	1,708,213.50	1,689,100.88	0.00	(19,112.62)
14149YAW8	CARDINAL HEALTH INC	4.60%	03/15/2043	03/19/2014	1,250,000.00	1,222,375.00	1,231,765.00	1,235,281.25	3,516.25	0.00
Totals for Cusip					1,250,000.00	1,222,375.00	1,231,765.00	1,235,281.25	3,516.25	0.00
14149YAX6	CARDINAL HEALTH INC	1.70%	03/15/2018	02/19/2013	440,000.00	439,296.00	438,805.40	439,558.24	752.84	0.00
Totals for Cusip					440,000.00	439,296.00	438,805.40	439,558.24	752.84	0.00
14149YBC1	CARDINAL HEALTH INC	1.95%	06/15/2018	06/16/2015	1,700,000.00	1,698,674.00	1,695,573.20	1,703,695.80	8,122.60	0.00
Totals for Cusip					1,700,000.00	1,698,674.00	1,695,573.20	1,703,695.80	8,122.60	0.00
14149YBD9	CARDINAL HEALTH INC	4.90%	09/15/2045	06/16/2015	225,000.00	224,770.50	227,936.93	237,414.83	9,477.90	0.00
Totals for Cusip					225,000.00	224,770.50	227,936.93	237,414.83	9,477.90	0.00
149123BL4	CATERPILLAR INC	5.30%	09/15/2035	04/27/2016	1,060,000.00	1,235,684.40	1,235,684.40	1,216,875.76	0.00	(18,808.64)
Totals for Cusip					1,060,000.00	1,235,684.40	1,235,684.40	1,216,875.76	0.00	(18,808.64)
149123CE9	CATERPILLAR INC	4.75%	05/15/2064	05/05/2014	2,000,000.00	1,993,520.00	1,926,516.00	2,132,552.00	206,036.00	0.00
149123CE9	CATERPILLAR INC	4.75%	05/15/2064	11/13/2014	500,000.00	525,250.00	481,629.00	533,138.00	51,509.00	0.00
Totals for Cusip					2,500,000.00	2,518,770.00	2,408,145.00	2,665,690.00	257,545.00	0.00
14912L5P2	CATERPILLAR FINANCIAL SERVICES	1.30%	03/01/2018	02/25/2013	2,250,000.00	2,245,657.50	2,235,593.25	2,244,845.25	9,252.00	0.00
Totals for Cusip					2,250,000.00	2,245,657.50	2,235,593.25	2,244,845.25	9,252.00	0.00
14912L6R7	CATERPILLAR FINANCIAL SERVICES	1.35%	05/18/2019	05/13/2016	3,500,000.00	3,498,040.00	3,498,040.00	3,451,588.00	0.00	(46,452.00)
Totals for Cusip					3,500,000.00	3,498,040.00	3,498,040.00	3,451,588.00	0.00	(46,452.00)
14913CAAB	CATERPILLAR FINL SERVICE	1.93%	10/01/2021	09/20/2016	636,000.00	636,494.17	636,494.17	614,070.72	0.00	(22,423.45)
Totals for Cusip					636,000.00	636,494.17	636,494.17	614,070.72	0.00	(22,423.45)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
14916RAB0	CATHOLIC HEALTH INITIATI	1.60%	11/01/2017	10/25/2012	65,000.00	64,981.15	64,873.64	65,284.38	410.74	0.00
14916RAB0	CATHOLIC HEALTH INITIATI	1.60%	11/01/2017	08/26/2013	10,000.00	9,691.80	9,980.56	10,043.75	63.19	0.00
	Totals for Cusip				75,000.00	74,672.95	74,854.20	75,328.13	473.93	0.00
15135UAF6	CENOVUS ENERGY INC	6.75%	11/15/2039	10/07/2010	240,000.00	292,872.00	228,212.64	267,592.80	39,380.16	0.00
	Totals for Cusip				240,000.00	292,872.00	228,212.64	267,592.80	39,380.16	0.00
15639KAB8	CENTRICA PLC	5.38%	10/16/2043	10/10/2013	1,095,000.00	1,086,612.30	1,093,356.41	1,159,194.38	65,837.97	0.00
	Totals for Cusip				1,095,000.00	1,086,612.30	1,093,356.41	1,159,194.38	65,837.97	0.00
161175AX2	CHARTER COMM OPT LLC CAP	3.58%	07/23/2020	12/01/2016	1,175,000.00	1,175,000.00	1,175,000.00	1,198,776.13	23,776.13	0.00
	Totals for Cusip				1,175,000.00	1,175,000.00	1,175,000.00	1,198,776.13	23,776.13	0.00
161175BB9	CHARTER COMM OPT LLC CAP	4.46%	07/23/2022	12/01/2016	490,000.00	490,000.00	490,000.00	512,065.19	22,065.19	0.00
	Totals for Cusip				490,000.00	490,000.00	490,000.00	512,065.19	22,065.19	0.00
166764BK5	CHEVRON CORPORATION	2.57%	05/16/2023	05/09/2016	4,825,000.00	4,825,000.00	4,825,000.00	4,756,904.78	0.00	(68,095.22)
	Totals for Cusip				4,825,000.00	4,825,000.00	4,825,000.00	4,756,904.78	0.00	(68,095.22)
172967AS0	CITIGROUP INC	6.88%	02/15/2098	12/05/2013	1,750,000.00	2,004,572.50	2,239,482.00	2,262,974.00	23,492.00	0.00
	Totals for Cusip				1,750,000.00	2,004,572.50	2,239,482.00	2,262,974.00	23,492.00	0.00
172967KA8	CITIGROUP INC	4.45%	09/29/2027	10/23/2015	1,875,000.00	1,880,606.25	1,862,585.63	1,904,711.25	42,125.62	0.00
	Totals for Cusip				1,875,000.00	1,880,606.25	1,862,585.63	1,904,711.25	42,125.62	0.00
172967KY6	CITIGROUP INC	3.20%	10/21/2026	10/17/2016	3,000,000.00	2,998,230.00	2,998,230.00	2,868,666.00	0.00	(129,564.00)
	Totals for Cusip				3,000,000.00	2,998,230.00	2,998,230.00	2,868,666.00	0.00	(129,564.00)
18600TAA0	CLEVELAND CLINIC FOUND	4.86%	01/01/2114	09/11/2014	970,000.00	970,000.00	940,574.08	920,126.48	0.00	(20,447.60)
	Totals for Cusip				970,000.00	970,000.00	940,574.08	920,126.48	0.00	(20,447.60)

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195869AL6	COLONIAL PIPELINE	6.38%	08/01/2037	06/18/2015	1,800,000.00	2,108,412.00	2,071,378.80	2,175,305.40	103,926.60	0.00
	Totals for Cusip				1,800,000.00	2,108,412.00	2,071,378.80	2,175,305.40	103,926.60	0.00
198280AB5	COLUMBIA PIPELINE GROUP	2.45%	06/01/2018	05/12/2016	720,000.00	719,878.18	719,878.18	723,518.64	3,640.46	0.00
	Totals for Cusip				720,000.00	719,878.18	719,878.18	723,518.64	3,640.46	0.00
20030NBR1	COMCAST CORP	2.75%	03/01/2023	02/16/2016	1,045,000.00	1,043,401.15	1,043,401.15	1,037,529.30	0.00	(5,871.85)
	Totals for Cusip				1,045,000.00	1,043,401.15	1,043,401.15	1,037,529.30	0.00	(5,871.85)
205887BJ0	CONAGRA FOODS INC	3.25%	09/15/2022	09/10/2012	0.00	0.00	0.00	0.00	0.00	0.00
	Totals for Cusip				0.00	0.00	0.00	0.00	0.00	0.00
20911FA6	CONSOLIDATED EDISON CO O	5.70%	06/15/2040	06/02/2010	2,330,000.00	2,318,676.20	2,729,767.42	2,821,410.98	91,643.56	0.00
	Totals for Cusip				2,330,000.00	2,318,676.20	2,729,767.42	2,821,410.98	91,643.56	0.00
21079VAA1	CONTINENTAL AIRLINES	4.75%	01/12/2021	11/17/2010	530,070.92	530,070.92	557,899.64	559,224.82	1,325.18	0.00
	Totals for Cusip				530,070.92	530,070.92	557,899.64	559,224.82	1,325.18	0.00
225433AR2	CRED SUIS GP FUN LTD	4.55%	04/17/2026	11/16/2016	2,050,000.00	2,049,460.23	2,049,460.23	2,129,078.75	79,618.52	0.00
	Totals for Cusip				2,050,000.00	2,049,460.23	2,049,460.23	2,129,078.75	79,618.52	0.00
22546QAL1	CREDIT SUISSE NEW YORK	1.38%	05/26/2017	05/22/2014	3,475,000.00	3,473,992.25	3,458,584.10	3,475,806.20	17,222.10	0.00
	Totals for Cusip				3,475,000.00	3,473,992.25	3,458,584.10	3,475,806.20	17,222.10	0.00
231021AJ5	CUMMINS INC	7.12%	03/01/2028	09/26/2013	1,235,000.00	1,607,537.75	1,618,158.75	1,602,364.34	0.00	(15,794.41)
	Totals for Cusip				1,235,000.00	1,607,537.75	1,618,158.75	1,602,364.34	0.00	(15,794.41)
233851BU7	DAIMLER FINANCE NA LLC	1.65%	05/18/2018	05/11/2015	2,250,000.00	2,247,120.00	2,218,279.50	2,245,837.50	27,558.00	0.00
	Totals for Cusip				2,250,000.00	2,247,120.00	2,218,279.50	2,245,837.50	27,558.00	0.00
233851BW3	DAIMLER FINANCE NA LLC	3.30%	05/19/2025	11/19/2015	2,335,000.00	2,285,381.25	2,263,931.94	2,312,371.52	48,439.58	0.00
	Totals for Cusip				2,335,000.00	2,285,381.25	2,263,931.94	2,312,371.52	48,439.58	0.00

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233851CK8	DAIMLER FINANCE NA LLC	2.20%	10/30/2021	10/26/2016	3,250,000.00	3,249,090.00	3,249,090.00	3,175,942.25	0.00	(73,147.75)
Totals for Cusip					3,250,000.00	3,249,090.00	3,249,090.00	3,175,942.25	0.00	(73,147.75)
235851AP7	DANAHER CORP	2.40%	09/15/2020	09/10/2015	955,000.00	952,679.35	954,970.40	957,012.19	2,041.79	0.00
Totals for Cusip					955,000.00	952,679.35	954,970.40	957,012.19	2,041.79	0.00
24422EQF9	DEERE JOHN CAPITAL CORP	5.50%	04/13/2017	09/12/2008	1,690,000.00	1,650,149.80	1,779,201.58	1,710,090.72	0.00	(69,110.86)
Totals for Cusip					1,690,000.00	1,650,149.80	1,779,201.58	1,710,090.72	0.00	(69,110.86)
24422ERM3	DEERE JOHN CAPITAL CORP	2.75%	03/15/2022	02/22/2012	420,000.00	419,265.00	417,627.84	421,352.40	3,724.56	0.00
Totals for Cusip					420,000.00	419,265.00	417,627.84	421,352.40	3,724.56	0.00
24422ERW1	DEERE JOHN CAPITAL CORP	1.20%	10/10/2017	09/04/2012	2,130,000.00	2,125,590.90	2,122,240.41	2,128,606.98	6,366.57	0.00
Totals for Cusip					2,130,000.00	2,125,590.90	2,122,240.41	2,128,606.98	6,366.57	0.00
24422ETF6	DEERE JOHN CAPITAL CORP	2.55%	01/08/2021	01/05/2016	2,000,000.00	1,997,940.00	1,997,940.00	2,008,350.00	10,410.00	0.00
Totals for Cusip					2,000,000.00	1,997,940.00	1,997,940.00	2,008,350.00	10,410.00	0.00
24668PAE7	DELHAIZE GROUP	5.70%	10/01/2040	03/21/2011	306,905.00	288,594.21	315,774.86	340,079.28	24,304.42	0.00
24668PAE7	DELHAIZE GROUP	5.70%	10/01/2040	03/21/2011	2,115,055.00	1,867,392.91	2,176,182.20	2,343,677.64	167,495.44	0.00
24668PAE7	DELHAIZE GROUP	5.70%	10/01/2040	03/21/2011	22,040.00	20,452.89	22,676.98	24,422.37	1,745.39	0.00
24668PAE7	DELHAIZE GROUP	5.70%	10/01/2040	12/07/2016	556,000.00	618,049.60	618,049.60	616,099.71	0.00	(1,949.89)
Totals for Cusip					3,000,000.00	2,794,489.61	3,132,683.64	3,324,279.00	193,545.25	(1,949.89)
24713GAD4	DELPHI AUTOMOTIVE PLC	4.40%	10/01/2046	09/15/2016	1,000,000.00	994,540.00	994,540.00	918,790.00	0.00	(75,750.00)
Totals for Cusip					1,000,000.00	994,540.00	994,540.00	918,790.00	0.00	(75,750.00)
247361ZH4	DELTA AIR LINES	4.95%	05/23/2019	11/15/2010	301,570.18	301,570.18	316,648.69	316,045.55	0.00	(603.14)
Totals for Cusip					301,570.18	301,570.18	316,648.69	316,045.55	0.00	(603.14)

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247367BH7	DELTA AIR LINES	6.82%	08/10/2022	04/17/2008	1,128,640.18	1,128,640.18	1,299,967.76	1,297,936.21	0.00	(2,031.55)
	Totals for Cusip				1,128,640.18	1,128,640.18	1,299,967.76	1,297,936.21	0.00	(2,031.55)
24736VAA0	DELTA AIR LINES	6.20%	07/02/2018	06/28/2010	134,532.68	134,532.68	144,118.14	141,595.65	0.00	(2,522.49)
	Totals for Cusip				134,532.68	134,532.68	144,118.14	141,595.65	0.00	(2,522.49)
250847EA4	DETROIT EDISON COMPANY	5.70%	10/01/2037	04/01/2014	3,110,000.00	3,685,598.80	3,725,409.91	3,846,973.59	121,563.68	0.00
	Totals for Cusip				3,110,000.00	3,685,598.80	3,725,409.91	3,846,973.59	121,563.68	0.00
25156PAC7	DEUTSCHE TELEKOM INT FIN	8.75%	06/15/2030	05/07/2014	360,000.00	528,105.60	499,118.40	529,241.40	30,123.00	0.00
25156PAC7	DEUTSCHE TELEKOM INT FIN	8.75%	06/15/2030	06/23/2014	773,000.00	1,128,100.74	1,071,718.12	1,136,398.90	64,680.78	0.00
	Totals for Cusip				1,133,000.00	1,656,206.34	1,570,836.52	1,665,640.30	94,803.78	0.00
25272KAA1	DIAMOND 1 FIN DIAMOND 2	3.48%	06/01/2019	05/17/2016	2,495,000.00	2,494,376.25	2,494,376.25	2,546,910.97	52,534.72	0.00
25272KAA1	DIAMOND 1 FIN DIAMOND 2	3.48%	06/01/2019	07/19/2016	1,000,000.00	1,028,330.00	1,028,330.00	1,020,806.00	0.00	(7,524.00)
	Totals for Cusip				3,495,000.00	3,522,706.25	3,522,706.25	3,567,716.97	52,534.72	(7,524.00)
25466AAD3	DISCOVER BANK	4.20%	08/08/2023	08/05/2013	725,000.00	722,187.00	740,633.18	755,327.48	14,694.30	0.00
	Totals for Cusip				725,000.00	722,187.00	740,633.18	755,327.48	14,694.30	0.00
257375AF2	DOMINION GAS HLDGS LLC	4.80%	11/01/2043	07/31/2014	185,000.00	184,554.39	176,930.49	191,695.71	14,765.22	0.00
	Totals for Cusip				185,000.00	184,554.39	176,930.49	191,695.71	14,765.22	0.00
25746UBU2	DOMINION RESOURCES INC	2.96%	07/01/2019	05/23/2016	800,000.00	800,792.00	800,792.00	809,925.60	9,133.60	0.00
	Totals for Cusip				800,000.00	800,792.00	800,792.00	809,925.60	9,133.60	0.00
260543BY8	DOW CHEMICAL CO/THE	9.40%	05/15/2039	05/07/2009	1,783,000.00	1,775,190.46	2,562,383.18	2,766,344.11	203,960.93	0.00
	Totals for Cusip				1,783,000.00	1,775,190.46	2,562,383.18	2,766,344.11	203,960.93	0.00
260543CE1	DOW CHEMICAL CO/THE	5.25%	11/15/2041	11/04/2011	450,000.00	449,392.50	438,643.80	486,189.90	47,546.10	0.00
	Totals for Cusip				450,000.00	449,392.50	438,643.80	486,189.90	47,546.10	0.00

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263534BT5	DU PONT E I DE NEMOURS & CO	6.00%	07/15/2018	07/23/2008	1,510,000.00	1,509,365.80	1,646,359.04	1,604,613.58	0.00	(41,745.46)
	Totals for Cusip				1,510,000.00	1,509,365.80	1,646,359.04	1,604,613.58	0.00	(41,745.46)
263534CC1	DU PONT E I DE NEMOURS & CO	4.90%	01/15/2041	04/28/2015	675,000.00	762,351.75	645,968.25	707,422.28	61,454.03	0.00
263534CC1	DU PONT E I DE NEMOURS & CO	4.90%	01/15/2041	05/20/2015	595,000.00	631,800.75	569,409.05	623,579.63	54,170.58	0.00
263534CC1	DU PONT E I DE NEMOURS & CO	4.90%	01/15/2041	05/06/2016	500,000.00	536,355.00	536,355.00	524,016.50	0.00	(12,338.50)
	Totals for Cusip				1,770,000.00	1,930,507.50	1,751,732.30	1,855,018.41	115,624.61	(12,338.50)
26441CAB1	DUKE ENERGY CORP	6.25%	06/15/2018	09/21/2016	1,750,000.00	1,891,190.00	1,891,190.00	1,859,756.50	0.00	(31,433.50)
	Totals for Cusip				1,750,000.00	1,891,190.00	1,891,190.00	1,859,756.50	0.00	(31,433.50)
26441YAO0	DUKE REALTY LP	6.50%	01/15/2018	09/06/2007	658,000.00	655,631.20	711,615.16	688,862.83	0.00	(22,752.33)
	Totals for Cusip				658,000.00	655,631.20	711,615.16	688,862.83	0.00	(22,752.33)
26442CAA2	DUKE ENERGY CAROLINAS	6.10%	06/01/2037	05/31/2007	1,571,000.00	1,570,795.77	1,899,684.62	1,933,143.78	33,459.16	0.00
	Totals for Cusip				1,571,000.00	1,570,795.77	1,899,684.62	1,933,143.78	33,459.16	0.00
26875PAM3	EOG RESOURCES INC	3.15%	04/01/2025	03/12/2015	530,000.00	529,994.70	501,290.43	520,037.59	18,747.16	0.00
	Totals for Cusip				530,000.00	529,994.70	501,290.43	520,037.59	18,747.16	0.00
26875PAP6	EOG RESOURCES INC	4.15%	01/15/2026	01/11/2016	1,120,000.00	1,118,364.80	1,118,364.80	1,172,074.40	53,709.60	0.00
	Totals for Cusip				1,120,000.00	1,118,364.80	1,118,364.80	1,172,074.40	53,709.60	0.00
26882PAR3	ERAC USA FINANCE CO	6.70%	06/01/2034	05/21/2014	560,000.00	702,553.60	660,500.40	679,149.52	18,649.12	0.00
	Totals for Cusip				560,000.00	702,553.60	660,500.40	679,149.52	18,649.12	0.00
26882PBB7	ERAC USA FINANCE CO	6.38%	10/15/2017	10/10/2007	700,000.00	698,775.00	751,706.90	725,301.50	0.00	(26,405.40)
26882PBB7	ERAC USA FINANCE CO	6.38%	10/15/2017	02/09/2010	1,915,000.00	2,096,925.00	2,056,455.31	1,984,217.68	0.00	(72,237.63)
	Totals for Cusip				2,615,000.00	2,795,700.00	2,808,162.21	2,709,519.18	0.00	(98,643.03)

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26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	10/10/2007	665,000.00	659,241.10	810,428.85	842,592.24	32,163.39	0.00
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	12/14/2007	135,000.00	119,086.20	164,523.15	171,052.56	6,529.41	0.00
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	12/02/2014	1,385,000.00	1,816,399.80	1,687,885.65	1,754,872.56	66,986.91	0.00
	Totals for Cusip				2,185,000.00	2,594,727.10	2,662,837.65	2,768,517.36	105,679.71	0.00
26884TAA0	ERAC USA FINANCE LLC	5.25%	10/01/2020	06/24/2010	2,880,000.00	2,862,230.40	3,155,460.48	3,138,333.12	0.00	(17,127.36)
	Totals for Cusip				2,880,000.00	2,862,230.40	3,155,460.48	3,138,333.12	0.00	(17,127.36)
26884TAE2	ERAC USA FINANCE LLC	5.62%	03/15/2042	12/17/2015	630,000.00	683,159.40	676,143.09	694,435.14	18,292.05	0.00
	Totals for Cusip				630,000.00	683,159.40	676,143.09	694,435.14	18,292.05	0.00
278865AM2	ECOLAB INC	5.50%	12/08/2041	12/05/2011	530,000.00	524,546.30	576,645.30	623,275.23	46,629.93	0.00
	Totals for Cusip				530,000.00	524,546.30	576,645.30	623,275.23	46,629.93	0.00
29103DAA4	EMERA US FINANCE LP	2.15%	06/15/2019	06/09/2016	1,250,000.00	1,249,537.50	1,249,537.50	1,247,933.75	0.00	(1,603.75)
	Totals for Cusip				1,250,000.00	1,249,537.50	1,249,537.50	1,247,933.75	0.00	(1,603.75)
29103DAK2	EMERA US FINANCE LP	4.75%	06/15/2046	06/09/2016	1,625,000.00	1,613,430.00	1,613,430.00	1,638,723.13	25,293.13	0.00
	Totals for Cusip				1,625,000.00	1,613,430.00	1,613,430.00	1,638,723.13	25,293.13	0.00
292480AG5	ENABLE MIDSTREAM PARTNERS LP	2.40%	05/15/2019	12/22/2015	460,000.00	459,755.98	408,698.04	451,627.08	42,929.04	0.00
	Totals for Cusip				460,000.00	459,755.98	408,698.04	451,627.08	42,929.04	0.00
29364DAU4	ENERGY ARKANSAS INC	3.50%	04/01/2026	01/05/2016	295,000.00	294,029.45	294,029.45	300,618.87	6,589.42	0.00
	Totals for Cusip				295,000.00	294,029.45	294,029.45	300,618.87	6,589.42	0.00
29364NAT5	ENERGY MISSISSIPPI	2.85%	06/01/2028	05/10/2016	800,000.00	799,744.00	799,744.00	759,648.80	0.00	(40,095.20)
	Totals for Cusip				800,000.00	799,744.00	799,744.00	759,648.80	0.00	(40,095.20)
29364WAK4	ENERGY LOUISIANA LLC	5.40%	11/01/2024	11/10/2009	1,560,000.00	1,554,664.80	1,781,200.20	1,794,858.00	13,657.80	0.00
	Totals for Cusip				1,560,000.00	1,554,664.80	1,781,200.20	1,794,858.00	13,657.80	0.00

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29379VAT0	ENTERPRISE PRODUCTS OPER	5.95%	02/01/2041	01/04/2011	400,000.00	397,268.00	367,415.60	451,560.00	84,144.40	0.00
29379VAT0	ENTERPRISE PRODUCTS OPER	5.95%	02/01/2041	01/05/2011	950,000.00	947,710.50	872,612.05	1,072,455.00	199,842.95	0.00
	Totals for Cusip				1,350,000.00	1,344,978.50	1,240,027.65	1,524,015.00	283,987.35	0.00
29379VBC6	ENTERPRISE PRODUCTS OPER	5.10%	02/15/2045	02/05/2014	1,590,000.00	1,587,535.50	1,331,844.42	1,676,891.91	345,047.49	0.00
	Totals for Cusip				1,590,000.00	1,587,535.50	1,331,844.42	1,676,891.91	345,047.49	0.00
29379VBD4	ENTERPRISE PRODUCTS OPER	2.55%	10/15/2019	10/02/2014	1,295,000.00	1,294,753.95	1,241,533.34	1,308,215.48	66,682.14	0.00
	Totals for Cusip				1,295,000.00	1,294,753.95	1,241,533.34	1,308,215.48	66,682.14	0.00
29379VBF9	ENTERPRISE PRODUCTS OPER	4.95%	10/15/2054	10/02/2014	250,000.00	245,890.00	195,571.25	242,282.00	46,710.75	0.00
29379VBF9	ENTERPRISE PRODUCTS OPER	4.95%	10/15/2054	10/22/2014	545,000.00	562,352.80	426,345.33	528,174.76	101,829.43	0.00
	Totals for Cusip				795,000.00	808,242.80	621,916.58	770,456.76	148,540.18	0.00
29379VB1	ENTERPRISE PRODUCTS OPER	4.90%	05/15/2046	04/04/2016	1,000,000.00	955,160.00	955,160.00	1,026,501.00	71,341.00	0.00
	Totals for Cusip				1,000,000.00	955,160.00	955,160.00	1,026,501.00	71,341.00	0.00
294429AK1	EQUIFAX INC	2.30%	06/01/2021	05/05/2016	610,000.00	609,707.20	609,707.20	597,798.17	0.00	(11,909.03)
	Totals for Cusip				610,000.00	609,707.20	609,707.20	597,798.17	0.00	(11,909.03)
30161MAE3	EXELON GENERATION CO LLC	6.20%	10/01/2017	09/25/2007	1,060,000.00	1,057,413.60	1,130,936.26	1,095,596.92	0.00	(35,339.34)
	Totals for Cusip				1,060,000.00	1,057,413.60	1,130,936.26	1,095,596.92	0.00	(35,339.34)
30161MAG8	EXELON GENERATION CO LLC	6.25%	10/01/2039	09/16/2009	1,285,000.00	1,283,239.55	1,299,894.44	1,293,822.81	0.00	(6,071.63)
30161MAG8	EXELON GENERATION CO LLC	6.25%	10/01/2039	04/07/2010	595,000.00	598,825.85	601,896.65	599,085.27	0.00	(2,811.38)
	Totals for Cusip				1,880,000.00	1,882,065.40	1,901,791.09	1,892,908.08	0.00	(8,883.01)
30219GAQ1	EXPRESS SCRIPTS HOLDING CO	3.00%	07/15/2023	06/29/2016	230,000.00	229,795.30	229,795.30	222,642.99	0.00	(7,152.31)
	Totals for Cusip				230,000.00	229,795.30	229,795.30	222,642.99	0.00	(7,152.31)

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30231GAF9	EXXON MOBIL CORPORATION	2.71%	03/06/2025	03/18/2015	750,000.00	757,110.00	733,380.75	730,100.25	0.00	(3,280.50)
	Totals for Cusip				750,000.00	757,110.00	733,380.75	730,100.25	0.00	(3,280.50)
302445AD3	FLIR SYSTEMS INC	3.12%	06/15/2021	06/01/2016	650,000.00	649,551.50	649,551.50	651,717.30	2,165.80	0.00
	Totals for Cusip				650,000.00	649,551.50	649,551.50	651,717.30	2,165.80	0.00
302491AQ8	FMC CORP	5.20%	12/15/2019	11/24/2009	765,000.00	762,437.25	822,414.02	824,283.68	1,869.66	0.00
	Totals for Cusip				765,000.00	762,437.25	822,414.02	824,283.68	1,869.66	0.00
313309AP1	FEDERAL EXPRESS	7.60%	07/01/2097	10/18/2013	650,000.00	814,508.50	849,378.40	814,407.10	0.00	(34,971.30)
	Totals for Cusip				650,000.00	814,508.50	849,378.40	814,407.10	0.00	(34,971.30)
3134A32M7	FREDDIE MAC	0.00%	09/15/2027	10/20/2011	3,594,000.00	1,969,188.54	2,424,314.73	2,524,346.53	100,031.80	0.00
	Totals for Cusip				3,594,000.00	1,969,188.54	2,424,314.73	2,524,346.53	100,031.80	0.00
3134A4AB0	FREDDIE MAC	0.00%	03/15/2031	03/07/2016	570,000.00	359,328.00	359,328.00	349,769.67	0.00	(9,558.33)
	Totals for Cusip				570,000.00	359,328.00	359,328.00	349,769.67	0.00	(9,558.33)
313586RC5	FANNIE MAE	0.00%	10/09/2019	01/29/2001	5,000,000.00	1,482,750.00	4,630,080.00	4,741,515.00	111,435.00	0.00
313586RC5	FANNIE MAE	0.00%	10/09/2019	01/29/2001	250,000.00	74,137.50	231,504.00	237,075.75	5,571.75	0.00
313586RC5	FANNIE MAE	0.00%	10/09/2019	01/29/2001	8,440,000.00	2,502,882.00	7,815,575.04	8,003,677.32	188,102.28	0.00
313586RC5	FANNIE MAE	0.00%	10/09/2019	01/29/2001	6,515,000.00	1,932,023.25	6,032,994.24	6,178,194.05	145,199.81	0.00
	Totals for Cusip				20,205,000.00	5,991,792.75	18,710,153.28	19,160,462.12	450,308.84	0.00
31358DDG6	FNMA	0.00%	01/15/2030	02/22/2000	29,150,000.00	3,827,978.00	17,970,246.25	18,698,150.90	727,904.65	0.00
31358DDG6	FNMA	0.00%	01/15/2030	05/24/2000	14,022,000.00	1,757,657.70	8,644,212.45	8,994,355.81	350,143.36	0.00
31358DDG6	FNMA	0.00%	01/15/2030	06/09/2016	1,884,000.00	1,298,678.88	1,298,678.88	1,208,484.26	0.00	(90,194.62)
	Totals for Cusip				45,056,000.00	6,884,314.58	27,913,137.58	28,900,990.97	1,078,048.01	(90,194.62)
31358DDR2	FNMA	0.00%	05/15/2030	05/01/2012	8,565,000.00	4,399,875.62	5,194,741.02	5,507,783.21	313,042.19	0.00

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31358DDR2	FNMA	0.00%	05/15/2030	03/07/2016	795,000.00	513,212.25	513,212.25	511,230.32	0.00	(1,981.93)
31358DDR2	FNMA	0.00%	05/15/2030	04/19/2016	4,045,000.00	2,682,765.35	2,682,765.35	2,601,165.57	0.00	(81,599.78)
31358DDR2	FNMA	0.00%	05/15/2030	06/09/2016	2,000,000.00	1,362,380.00	1,362,380.00	1,286,114.00	0.00	(76,266.00)
	Totals for Cusip				15,405,000.00	8,958,233.22	9,753,098.62	9,906,293.10	313,042.19	(159,847.71)
31358DDSO	FNMA	0.00%	11/15/2030	04/30/2010	16,645,000.00	5,688,245.66	9,928,243.15	10,382,451.91	454,208.76	0.00
	Totals for Cusip				16,645,000.00	5,688,245.66	9,928,243.15	10,382,451.91	454,208.76	0.00
31359YCW5	FNMA STRIP	0.00%	07/15/2027	05/02/2000	14,022,000.00	2,124,192.78	9,543,429.29	10,043,061.19	499,631.90	0.00
	Totals for Cusip				14,022,000.00	2,124,192.78	9,543,429.29	10,043,061.19	499,631.90	0.00
31359YCZ8	FNMA STRIP	0.00%	01/15/2029	05/02/2000	10,522,000.00	1,436,463.44	6,673,020.83	6,783,954.28	110,933.45	0.00
	Totals for Cusip				10,522,000.00	1,436,463.44	6,673,020.83	6,783,954.28	110,933.45	0.00
31359YDA2	FNMA STRIP	0.00%	07/15/2029	05/02/2000	14,022,000.00	1,849,081.14	8,765,713.08	9,195,515.42	429,802.34	0.00
	Totals for Cusip				14,022,000.00	1,849,081.14	8,765,713.08	9,195,515.42	429,802.34	0.00
31428XAW6	FEDEX CORPORATION	5.10%	01/15/2044	06/17/2014	1,250,000.00	1,331,275.00	1,295,152.50	1,356,295.00	61,142.50	0.00
	Totals for Cusip				1,250,000.00	1,331,275.00	1,295,152.50	1,356,295.00	61,142.50	0.00
31620MAL0	FIDELITY NATIONAL INFORMATION	1.45%	06/05/2017	05/27/2014	165,000.00	164,849.85	162,767.06	165,065.34	2,298.28	0.00
	Totals for Cusip				165,000.00	164,849.85	162,767.06	165,065.34	2,298.28	0.00
31620MAN6	FIDELITY NATIONAL INFORMATION	2.85%	10/15/2018	10/13/2015	700,000.00	699,706.00	702,471.70	712,175.10	9,703.40	0.00
	Totals for Cusip				700,000.00	699,706.00	702,471.70	712,175.10	9,703.40	0.00
31620MAP1	FIDELITY NATIONAL INFORMATION	3.62%	10/15/2020	10/13/2015	1,500,000.00	1,498,035.00	1,519,540.50	1,552,902.00	33,361.50	0.00
	Totals for Cusip				1,500,000.00	1,498,035.00	1,519,540.50	1,552,902.00	33,361.50	0.00
316773CF5	FIFTH THIRD BANCORP	5.45%	01/15/2017	05/16/2014	3,450,000.00	3,802,590.00	3,576,580.50	3,454,736.85	0.00	(121,843.65)

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Totals for Cusip					3,450,000.00	3,802,590.00	3,576,580.50	3,454,736.85	0.00	(121,843.65)
337738AM0	FISERV INC	3.50%	10/01/2022	09/18/2012	1,230,000.00	1,224,329.70	1,227,467.43	1,252,635.69	25,168.26	0.00
Totals for Cusip					1,230,000.00	1,224,329.70	1,227,467.43	1,252,635.69	25,168.26	0.00
337738AN8	FISERV INC	2.70%	06/01/2020	05/19/2015	1,810,000.00	1,806,959.20	1,794,980.62	1,818,740.49	23,759.87	0.00
Totals for Cusip					1,810,000.00	1,806,959.20	1,794,980.62	1,818,740.49	23,759.87	0.00
338915AM3	FLEETBOSTON FINANCIAL GROUP	6.70%	07/15/2028	10/23/2013	1,000,000.00	1,122,250.00	1,144,759.00	1,163,366.00	18,607.00	0.00
Totals for Cusip					1,000,000.00	1,122,250.00	1,144,759.00	1,163,366.00	18,607.00	0.00
341081EV5	FLORIDA POWER & LIGHT	5.65%	02/01/2037	12/02/2013	1,040,000.00	1,185,631.20	1,248,968.24	1,260,268.88	11,300.64	0.00
Totals for Cusip					1,040,000.00	1,185,631.20	1,248,968.24	1,260,268.88	11,300.64	0.00
345370BW9	FORD MOTOR COMPANY	9.98%	02/15/2047	06/16/2014	700,000.00	1,098,594.00	971,504.10	1,031,232.30	59,728.20	0.00
345370BW9	FORD MOTOR COMPANY	9.98%	02/15/2047	08/14/2015	300,000.00	451,755.00	416,358.90	441,956.70	25,597.80	0.00
Totals for Cusip					1,000,000.00	1,550,349.00	1,387,863.00	1,473,189.00	85,326.00	0.00
345370BY5	FORD MOTOR COMPANY	6.62%	10/01/2028	09/02/2015	1,750,000.00	2,039,047.50	2,020,564.00	2,057,401.50	36,837.50	0.00
345370BY5	FORD MOTOR COMPANY	6.62%	10/01/2028	09/03/2015	1,265,000.00	1,475,369.50	1,460,579.12	1,487,207.37	26,628.25	0.00
345370BY5	FORD MOTOR COMPANY	6.62%	10/01/2028	04/20/2016	695,000.00	850,318.60	850,318.60	817,082.31	0.00	(33,236.29)
Totals for Cusip					3,710,000.00	4,364,735.60	4,331,461.72	4,361,691.18	63,465.75	(33,236.29)
345370BZ2	FORD MOTOR COMPANY	6.38%	02/01/2029	01/23/2013	1,250,000.00	1,447,912.50	1,408,007.50	1,425,841.25	17,833.75	0.00
345370BZ2	FORD MOTOR COMPANY	6.38%	02/01/2029	02/10/2015	730,000.00	897,958.40	822,276.38	832,691.29	10,414.91	0.00
345370BZ2	FORD MOTOR COMPANY	6.38%	02/01/2029	01/06/2016	52,000.00	58,404.84	58,404.84	59,315.00	910.16	0.00
Totals for Cusip					2,032,000.00	2,404,275.74	2,288,688.72	2,317,847.54	29,158.82	0.00
345370CR9	FORD MOTOR COMPANY	4.35%	12/08/2026	12/05/2016	2,000,000.00	2,000,000.00	2,000,000.00	2,020,996.00	20,996.00	0.00
Totals for Cusip					2,000,000.00	2,000,000.00	2,000,000.00	2,020,996.00	20,996.00	0.00

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345397XN8	FORD MOTOR CREDIT CO LLC	2.55%	10/05/2018	10/05/2015	1,580,000.00	1,580,000.00	1,568,780.42	1,588,885.92	20,105.50	0.00
Totals for Cusip					1,580,000.00	1,580,000.00	1,568,780.42	1,588,885.92	20,105.50	0.00
36164QMS4	GE CAPITAL INTL FUNDING	2.34%	11/15/2020	07/01/2016	513,869.20	514,158.25	514,158.25	513,624.08	0.00	(534.17)
36164QMS4	GE CAPITAL INTL FUNDING	2.34%	11/15/2020	07/01/2016	837,130.80	837,608.26	837,608.26	836,731.49	0.00	(876.77)
Totals for Cusip					1,351,000.00	1,351,766.51	1,351,766.51	1,350,355.57	0.00	(1,410.94)
369604BH5	GENERAL ELECTRIC CORP	4.50%	03/11/2044	03/06/2014	1,000,000.00	990,890.00	1,029,132.00	1,073,475.00	44,343.00	0.00
Totals for Cusip					1,000,000.00	990,890.00	1,029,132.00	1,073,475.00	44,343.00	0.00
369622SM8	GENERAL ELECTRIC CAPITAL CORP	5.30%	02/11/2021	02/08/2011	178,000.00	177,371.66	200,716.36	197,412.32	0.00	(3,304.04)
Totals for Cusip					178,000.00	177,371.66	200,716.36	197,412.32	0.00	(3,304.04)
36962G2T0	GENERAL ELECTRIC CAPITAL CORP	5.55%	05/04/2020	10/16/2014	290,000.00	338,891.10	327,997.54	320,371.41	0.00	(7,626.13)
Totals for Cusip					290,000.00	338,891.10	327,997.54	320,371.41	0.00	(7,626.13)
37045VAE0	GENERAL MOTORS COMPANY	4.88%	10/02/2023	12/17/2015	1,127,000.00	1,155,445.48	1,152,536.69	1,181,402.54	28,865.85	0.00
Totals for Cusip					1,127,000.00	1,155,445.48	1,152,536.69	1,181,402.54	28,865.85	0.00
37045VAF7	GENERAL MOTORS COMPANY	6.25%	10/02/2043	09/08/2015	260,000.00	282,513.40	274,699.36	287,424.54	12,725.18	0.00
37045VAF7	GENERAL MOTORS COMPANY	6.25%	10/02/2043	02/08/2016	240,000.00	237,206.40	237,206.40	265,314.96	28,108.56	0.00
37045VAF7	GENERAL MOTORS COMPANY	6.25%	10/02/2043	02/17/2016	250,000.00	241,480.00	241,480.00	276,369.75	34,889.75	0.00
37045VAF7	GENERAL MOTORS COMPANY	6.25%	10/02/2043	02/17/2016	250,000.00	239,447.50	239,447.50	276,369.75	36,922.25	0.00
Totals for Cusip					1,000,000.00	1,000,647.30	992,833.26	1,105,479.00	112,645.74	0.00
37045XAL0	GENERAL MOTORS FINL CO	4.25%	05/15/2023	06/25/2015	1,000,000.00	1,009,970.00	989,140.00	1,012,013.00	22,873.00	0.00
Totals for Cusip					1,000,000.00	1,009,970.00	989,140.00	1,012,013.00	22,873.00	0.00
37045XBB1	GENERAL MOTORS FINL CO	3.10%	01/15/2019	10/07/2015	2,520,000.00	2,518,840.80	2,516,338.44	2,546,744.76	30,406.32	0.00

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Totals for Cusip					2,520,000.00	2,518,840.80	2,516,338.44	2,546,744.76	30,406.32	0.00
373298BN7	GEORGIA PACIFIC CORP	7.38%	12/01/2025	12/20/2011	1,000,000.00	1,238,950.00	1,239,036.00	1,256,380.00	17,344.00	0.00
373298BN7	GEORGIA PACIFIC CORP	7.38%	12/01/2025	12/20/2012	1,000,000.00	1,362,270.00	1,239,036.00	1,256,380.00	17,344.00	0.00
Totals for Cusip					2,000,000.00	2,601,220.00	2,478,072.00	2,512,760.00	34,688.00	0.00
373334GE5	GEORGIA POWER COMPANY	5.70%	06/01/2017	06/04/2007	720,000.00	718,444.80	759,986.64	733,059.36	0.00	(26,927.28)
Totals for Cusip					720,000.00	718,444.80	759,986.64	733,059.36	0.00	(26,927.28)
375558AX1	GILEAD SCIENCES INC	4.80%	04/01/2044	03/04/2014	1,360,000.00	1,357,361.60	1,365,355.68	1,412,177.76	46,822.08	0.00
Totals for Cusip					1,360,000.00	1,357,361.60	1,365,355.68	1,412,177.76	46,822.08	0.00
375558AY9	GILEAD SCIENCES INC	2.35%	02/01/2020	11/12/2014	315,000.00	314,281.80	315,211.68	316,636.74	1,425.06	0.00
Totals for Cusip					315,000.00	314,281.80	315,211.68	316,636.74	1,425.06	0.00
375558BA0	GILEAD SCIENCES INC	4.50%	02/01/2045	10/14/2016	725,000.00	771,914.75	771,914.75	724,390.28	0.00	(47,524.47)
Totals for Cusip					725,000.00	771,914.75	771,914.75	724,390.28	0.00	(47,524.47)
375558BK8	GILEAD SCIENCES INC	4.15%	03/01/2047	10/12/2016	995,000.00	1,006,094.25	1,006,094.25	945,053.99	0.00	(61,040.26)
Totals for Cusip					995,000.00	1,006,094.25	1,006,094.25	945,053.99	0.00	(61,040.26)
377372AE7	GLAXOSMITHKLINE CAP INC	6.38%	05/15/2038	05/06/2008	1,375,000.00	1,370,792.50	1,755,887.38	1,808,474.25	52,586.87	0.00
Totals for Cusip					1,375,000.00	1,370,792.50	1,755,887.38	1,808,474.25	52,586.87	0.00
38141GFD1	GOLDMAN SACHS GROUP INC	6.75%	10/01/2037	08/06/2009	1,005,000.00	999,120.75	1,174,780.68	1,241,021.24	66,240.56	0.00
38141GFD1	GOLDMAN SACHS GROUP INC	6.75%	10/01/2037	09/24/2009	895,000.00	933,162.80	1,046,197.72	1,105,188.07	58,990.35	0.00
38141GFD1	GOLDMAN SACHS GROUP INC	6.75%	10/01/2037	03/14/2012	495,000.00	478,699.65	578,623.32	611,249.27	32,625.95	0.00
38141GFD1	GOLDMAN SACHS GROUP INC	6.75%	10/01/2037	12/09/2013	105,000.00	115,594.50	122,738.28	129,658.94	6,920.66	0.00
Totals for Cusip					2,500,000.00	2,526,577.70	2,922,340.00	3,087,117.52	164,777.52	0.00
38141GGM0	GOLDMAN SACHS GROUP INC	6.25%	02/01/2041	01/21/2011	410,000.00	408,454.30	489,048.82	508,222.47	19,173.65	0.00

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38141GGM0	GOLDMAN SACHS GROUP INC	6.25%	02/01/2041	01/25/2011	640,000.00	654,387.20	763,393.28	793,322.88	29,929.60	0.00
	Totals for Cusip				1,050,000.00	1,062,841.50	1,252,442.10	1,301,545.35	49,103.25	0.00
38141GVR2	GOLDMAN SACHS GROUP INC	4.25%	10/21/2025	10/16/2015	765,000.00	759,645.00	759,153.11	777,118.37	17,965.26	0.00
	Totals for Cusip				765,000.00	759,645.00	759,153.11	777,118.37	17,965.26	0.00
38145XAA1	GOLDMAN SACHS GROUP INC	2.62%	01/31/2019	01/28/2014	725,000.00	722,709.00	730,183.75	732,795.20	2,611.45	0.00
	Totals for Cusip				725,000.00	722,709.00	730,183.75	732,795.20	2,611.45	0.00
38148LAC0	GOLDMAN SACHS GROUP INC	3.50%	01/23/2025	06/23/2016	1,060,000.00	1,080,436.80	1,080,436.80	1,045,900.94	0.00	(34,535.86)
	Totals for Cusip				1,060,000.00	1,080,436.80	1,080,436.80	1,045,900.94	0.00	(34,535.86)
38148LAF3	GOLDMAN SACHS GROUP INC	5.15%	05/22/2045	05/19/2015	880,000.00	874,280.00	854,819.68	925,460.80	70,641.12	0.00
38148LAF3	GOLDMAN SACHS GROUP INC	5.15%	05/22/2045	08/24/2016	635,000.00	705,199.25	705,199.25	667,804.10	0.00	(37,395.15)
	Totals for Cusip				1,515,000.00	1,579,479.25	1,560,018.93	1,593,264.90	70,641.12	(37,395.15)
41283LAB1	HARLEY-DAVIDSON FINL SER	2.70%	03/15/2017	01/26/2012	250,000.00	249,945.00	253,329.00	250,584.00	0.00	(2,745.00)
	Totals for Cusip				250,000.00	249,945.00	253,329.00	250,584.00	0.00	(2,745.00)
41283LAD7	HARLEY-DAVIDSON FINL SER	2.40%	09/15/2019	09/11/2014	1,850,000.00	1,842,914.50	1,841,277.25	1,861,353.45	20,076.20	0.00
	Totals for Cusip				1,850,000.00	1,842,914.50	1,841,277.25	1,861,353.45	20,076.20	0.00
41283LAG0	HARLEY-DAVIDSON FINL SER	2.25%	01/15/2019	01/05/2016	1,085,000.00	1,084,869.80	1,084,869.80	1,089,666.59	4,796.79	0.00
	Totals for Cusip				1,085,000.00	1,084,869.80	1,084,869.80	1,089,666.59	4,796.79	0.00
413875AP0	HARRIS CORP	2.00%	04/27/2018	04/22/2015	185,000.00	185,000.00	182,921.71	185,112.67	2,190.96	0.00
	Totals for Cusip				185,000.00	185,000.00	182,921.71	185,112.67	2,190.96	0.00
413875AQ8	HARRIS CORP	2.70%	04/27/2020	04/22/2015	685,000.00	685,000.00	672,030.90	684,246.50	12,215.60	0.00
	Totals for Cusip				685,000.00	685,000.00	672,030.90	684,246.50	12,215.60	0.00
	Totals for Cusip				685,000.00	685,000.00	672,030.90	684,246.50	12,215.60	0.00

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413875AR6	HARRIS CORP	3.83%	04/27/2025	04/22/2015	280,000.00	280,000.00	275,780.12	284,443.04	8,662.92	0.00
	Totals for Cusip				280,000.00	280,000.00	275,780.12	284,443.04	8,662.92	0.00
416515BB9	HARTFORD FINANCIAL SERVICES	4.30%	04/15/2043	04/15/2013	205,000.00	203,360.00	190,798.83	189,894.37	0.00	(904.46)
	Totals for Cusip				205,000.00	203,360.00	190,798.83	189,894.37	0.00	(904.46)
42217KBF2	WELLTOWER INC	4.00%	06/01/2025	05/20/2015	355,000.00	354,737.30	349,201.43	362,806.81	13,605.38	0.00
	Totals for Cusip				355,000.00	354,737.30	349,201.43	362,806.81	13,605.38	0.00
42307TAG3	HEINZ H J FINANCE	6.75%	03/15/2032	04/05/2016	500,000.00	630,845.00	630,845.00	605,955.50	0.00	(24,889.50)
42307TAG3	HEINZ H J FINANCE	6.75%	03/15/2032	06/22/2016	700,000.00	891,254.00	891,254.00	848,337.70	0.00	(42,916.30)
	Totals for Cusip				1,200,000.00	1,522,099.00	1,522,099.00	1,454,293.20	0.00	(67,805.80)
437076AS1	HOME DEPOT INC	5.88%	12/16/2036	05/05/2016	1,000,000.00	1,305,240.00	1,305,240.00	1,263,362.00	0.00	(41,878.00)
	Totals for Cusip				1,000,000.00	1,305,240.00	1,305,240.00	1,263,362.00	0.00	(41,878.00)
437076BH4	HOME DEPOT INC	4.25%	04/01/2046	07/10/2015	2,310,000.00	2,221,111.20	2,361,492.21	2,425,178.91	63,686.70	0.00
	Totals for Cusip				2,310,000.00	2,221,111.20	2,361,492.21	2,425,178.91	63,686.70	0.00
437076BP6	HOME DEPOT INC	3.50%	09/15/2056	09/06/2016	450,000.00	441,436.50	441,436.50	393,907.05	0.00	(47,529.45)
	Totals for Cusip				450,000.00	441,436.50	441,436.50	393,907.05	0.00	(47,529.45)
438516BJ4	HONEYWELL INTERNATIONAL INC	1.40%	10/30/2019	10/24/2016	6,375,000.00	6,369,963.75	6,369,963.75	6,316,050.38	0.00	(53,913.37)
	Totals for Cusip				6,375,000.00	6,369,963.75	6,369,963.75	6,316,050.38	0.00	(53,913.37)
438516BL9	HONEYWELL INTERNATIONAL INC	2.50%	11/01/2026	10/27/2016	2,600,000.00	2,560,298.00	2,560,298.00	2,461,004.00	0.00	(99,294.00)
	Totals for Cusip				2,600,000.00	2,560,298.00	2,560,298.00	2,461,004.00	0.00	(99,294.00)
448814DB6	HYDRO QUEBEC	8.62%	06/15/2029	11/26/2014	620,000.00	953,206.60	930,993.86	892,424.90	0.00	(38,568.96)
448814DB6	HYDRO QUEBEC	8.62%	06/15/2029	01/28/2015	110,000.00	176,335.50	165,176.33	158,333.45	0.00	(6,842.88)
	Totals for Cusip				730,000.00	1,129,542.10	1,096,170.19	1,050,758.35	0.00	(45,411.84)

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448814DF7	HYDRO QUEBEC	9.38%	04/15/2030	12/10/2014	495,000.00	816,453.00	804,115.13	764,810.64	0.00	(39,304.49)
448814DF7	HYDRO QUEBEC	9.38%	04/15/2030	12/19/2014	190,000.00	312,806.50	308,650.25	293,563.68	0.00	(15,086.57)
	Totals for Cusip				685,000.00	1,129,259.50	1,112,765.38	1,058,374.32	0.00	(54,391.06)
448814DX8	HYDRO QUEBEC	8.40%	01/15/2022	04/27/2010	3,050,000.00	4,066,138.00	3,939,578.25	3,812,530.50	0.00	(127,047.75)
	Totals for Cusip				3,050,000.00	4,066,138.00	3,939,578.25	3,812,530.50	0.00	(127,047.75)
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	08/22/2013	2,075,000.00	2,768,631.00	2,792,576.50	2,728,068.90	0.00	(64,507.60)
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	07/11/2014	255,000.00	353,677.35	343,184.10	335,256.66	0.00	(7,927.44)
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	12/19/2014	268,000.00	378,887.68	360,679.76	352,348.18	0.00	(8,331.58)
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	07/01/2016	1,011,000.00	1,429,402.35	1,429,402.35	1,329,194.05	0.00	(100,208.30)
	Totals for Cusip				3,609,000.00	4,930,598.38	4,925,842.71	4,744,867.79	0.00	(180,974.92)
452308AX7	ILLINOIS TOOL WORKS INC	2.65%	11/15/2026	10/31/2016	2,500,000.00	2,492,125.00	2,492,125.00	2,389,797.50	0.00	(102,327.50)
	Totals for Cusip				2,500,000.00	2,492,125.00	2,492,125.00	2,389,797.50	0.00	(102,327.50)
45687AAA0	INGERSOLL-RAND GL HLD CO	6.88%	08/15/2018	08/12/2008	1,500,000.00	1,497,855.00	1,655,701.50	1,620,418.50	0.00	(35,283.00)
45687AAA0	INGERSOLL-RAND GL HLD CO	6.88%	08/15/2018	07/23/2010	940,000.00	1,107,996.80	1,037,572.94	1,015,462.26	0.00	(22,110.68)
45687AAA0	INGERSOLL-RAND GL HLD CO	6.88%	08/15/2018	09/07/2011	550,000.00	676,984.00	607,090.55	594,153.45	0.00	(12,937.10)
	Totals for Cusip				2,990,000.00	3,282,835.80	3,300,364.99	3,230,034.21	0.00	(70,330.78)
45687AAG7	INGERSOLL-RAND GL HLD CO	5.75%	06/15/2043	06/10/2014	275,000.00	273,880.72	299,696.38	325,402.55	25,706.17	0.00
45687AAG7	INGERSOLL-RAND GL HLD CO	5.75%	06/15/2043	06/10/2014	325,000.00	329,373.02	354,186.63	384,566.65	30,380.02	0.00
45687AAG7	INGERSOLL-RAND GL HLD CO	5.75%	06/15/2043	06/10/2014	400,000.00	402,080.21	435,922.00	473,312.80	37,390.80	0.00
	Totals for Cusip				1,000,000.00	1,005,333.95	1,089,805.01	1,183,282.00	93,476.99	0.00
45687AAL6	INGERSOLL-RAND GL HLD CO	2.88%	01/15/2019	06/10/2014	125,000.00	124,842.76	126,253.00	127,238.13	985.13	0.00

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45687AAL6	INGERSOLL-RAND GL HLD CO	2.88%	01/15/2019	06/10/2014	2,500,000.00	2,546,232.47	2,525,060.00	2,544,762.50	19,702.50	0.00
	Totals for Cusip				2,625,000.00	2,671,075.23	2,651,313.00	2,672,000.63	20,687.63	0.00
45818QAD1	INTERAMER DEV BK	6.75%	07/15/2027	01/04/2007	2,000,000.00	2,383,080.00	2,758,170.00	2,600,752.00	0.00	(157,418.00)
	Totals for Cusip				2,000,000.00	2,383,080.00	2,758,170.00	2,600,752.00	0.00	(157,418.00)
460146CH4	INTERNATIONAL PAPER COMPANY	6.00%	11/15/2041	11/08/2011	760,000.00	759,893.60	797,033.28	853,489.12	56,455.84	0.00
	Totals for Cusip				760,000.00	759,893.60	797,033.28	853,489.12	56,455.84	0.00
461070AN4	INTERSTATE P&L CO	3.70%	09/15/2046	09/12/2016	705,000.00	700,065.00	700,065.00	648,573.92	0.00	(51,491.08)
	Totals for Cusip				705,000.00	700,065.00	700,065.00	648,573.92	0.00	(51,491.08)
465139JH7	AID-ISRAEL	0.00%	11/01/2024	05/22/2009	4,000,000.00	1,774,960.00	3,085,956.00	3,194,416.00	108,460.00	0.00
	Totals for Cusip				4,000,000.00	1,774,960.00	3,085,956.00	3,194,416.00	108,460.00	0.00
46513EFF4	AID ISRAEL	5.50%	09/18/2023	01/08/2010	1,040,000.00	1,128,223.20	1,246,117.60	1,230,918.00	0.00	(15,199.60)
46513EFF4	AID ISRAEL	5.50%	09/18/2023	04/20/2015	2,050,000.00	2,576,882.80	2,456,289.50	2,426,328.75	0.00	(29,960.75)
	Totals for Cusip				3,090,000.00	3,705,106.00	3,702,407.10	3,657,246.75	0.00	(45,160.35)
46513EFG2	AID ISRAEL	5.50%	09/18/2033	06/14/2012	10,000,000.00	13,536,000.00	12,912,270.00	12,948,040.00	35,770.00	0.00
	Totals for Cusip				10,000,000.00	13,536,000.00	12,912,270.00	12,948,040.00	35,770.00	0.00
46513EGV8	AID ISRAEL	5.50%	12/04/2023	09/14/2011	450,000.00	575,689.91	541,188.45	535,335.30	0.00	(5,853.15)
46513EGV8	AID ISRAEL	5.50%	12/04/2023	07/20/2016	19,436,000.00	24,525,739.53	24,525,739.53	23,121,726.42	0.00	(1,404,013.11)
	Totals for Cusip				19,886,000.00	25,101,429.44	25,066,927.98	23,657,061.72	0.00	(1,409,866.26)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	11/14/2013	970,000.00	1,155,087.64	1,173,048.16	1,162,786.53	0.00	(10,261.63)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	06/28/2016	2,420,000.00	3,100,697.60	3,100,697.60	2,900,972.58	0.00	(199,725.02)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	07/13/2016	1,850,000.00	2,366,335.00	2,366,335.00	2,217,685.65	0.00	(148,649.35)
	Totals for Cusip				5,240,000.00	6,622,120.24	6,640,080.76	6,281,444.76	0.00	(358,636.00)

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46625HJB7	JP MORGAN CHASE & CO	5.60%	07/15/2041	07/14/2011	1,545,000.00	1,538,341.05	1,783,348.70	1,847,509.46	64,160.76	0.00
46625HJB7	JP MORGAN CHASE & CO	5.60%	07/15/2041	07/20/2011	1,000,000.00	995,830.00	1,154,271.00	1,195,799.00	41,528.00	0.00
	Totals for Cusip				2,545,000.00	2,534,171.05	2,937,619.70	3,043,308.46	105,688.76	0.00
46625HJY7	JP MORGAN CHASE & CO	3.88%	09/10/2024	09/03/2014	1,250,000.00	1,243,437.50	1,243,430.00	1,264,796.25	21,366.25	0.00
	Totals for Cusip				1,250,000.00	1,243,437.50	1,243,430.00	1,264,796.25	21,366.25	0.00
476556DC6	JERSEY CENTRAL POWER AND LIGHT	4.30%	01/15/2026	08/11/2015	1,750,000.00	1,744,400.00	1,760,706.50	1,811,691.00	50,984.50	0.00
	Totals for Cusip				1,750,000.00	1,744,400.00	1,760,706.50	1,811,691.00	50,984.50	0.00
478160BJ2	JOHNSON & JOHNSON	4.38%	12/05/2033	11/18/2014	1,000,000.00	1,091,240.00	1,102,981.00	1,099,463.00	0.00	(3,518.00)
478160BJ2	JOHNSON & JOHNSON	4.38%	12/05/2033	08/31/2016	520,000.00	637,338.00	637,338.00	571,720.76	0.00	(65,617.24)
	Totals for Cusip				1,520,000.00	1,728,578.00	1,740,319.00	1,671,183.76	0.00	(69,135.24)
478160BY9	JOHNSON & JOHNSON	2.45%	03/01/2026	02/25/2016	2,630,000.00	2,626,291.70	2,626,291.70	2,515,416.16	0.00	(110,875.54)
	Totals for Cusip				2,630,000.00	2,626,291.70	2,626,291.70	2,515,416.16	0.00	(110,875.54)
478375AJ7	JOHNSON CONTROLS INTL PL	5.70%	03/01/2041	12/23/2016	250,000.00	279,062.50	279,062.50	283,413.25	4,350.75	0.00
	Totals for Cusip				250,000.00	279,062.50	279,062.50	283,413.25	4,350.75	0.00
478375AL2	JOHNSON CONTROLS INTL PL	4.62%	07/02/2044	12/09/2016	2,500,000.00	2,449,762.50	2,449,762.50	2,481,775.00	32,012.50	0.00
	Totals for Cusip				2,500,000.00	2,449,762.50	2,449,762.50	2,481,775.00	32,012.50	0.00
478375AN8	JOHNSON CONTROLS INTL PL	4.95%	07/02/2064	12/09/2016	1,150,000.00	1,082,890.60	1,082,890.60	1,072,444.00	0.00	(10,446.60)
	Totals for Cusip				1,150,000.00	1,082,890.60	1,082,890.60	1,072,444.00	0.00	(10,446.60)
478375AS7	JOHNSON CONTROLS INTL PL	5.12%	09/14/2045	12/09/2016	1,480,000.00	1,560,563.80	1,560,563.80	1,574,637.12	14,073.32	0.00
	Totals for Cusip				1,480,000.00	1,560,563.80	1,560,563.80	1,574,637.12	14,073.32	0.00
485134BM1	GREAT PLAINS ENERGY INC	5.30%	10/01/2041	12/20/2011	250,000.00	272,772.50	271,617.25	267,079.25	0.00	(4,538.00)

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485134BM1	GREAT PLAINS ENERGY INC	5.30%	10/01/2041	12/20/2011	310,000.00	337,872.10	336,805.39	331,178.27	0.00	(5,627.12)
	Totals for Cusip				560,000.00	610,644.60	608,422.64	598,257.52	0.00	(10,165.12)
485170AQ7	KANSAS CITY SOUTHERN	4.30%	05/15/2043	07/25/2016	825,000.00	761,824.23	761,824.23	761,015.48	0.00	(808.75)
	Totals for Cusip				825,000.00	761,824.23	761,824.23	761,015.48	0.00	(808.75)
485170AS3	KANSAS CITY SOUTHERN	4.95%	08/15/2045	07/25/2016	1,250,000.00	1,237,579.32	1,237,579.32	1,268,373.75	30,794.43	0.00
	Totals for Cusip				1,250,000.00	1,237,579.32	1,237,579.32	1,268,373.75	30,794.43	0.00
492386AU1	KERR MCGEE CORPORATION	6.95%	07/01/2024	03/17/2010	1,500,000.00	1,700,865.00	1,611,456.00	1,769,689.50	158,233.50	0.00
	Totals for Cusip				1,500,000.00	1,700,865.00	1,611,456.00	1,769,689.50	158,233.50	0.00
49326EED1	KEYCORP	5.10%	03/24/2021	03/21/2011	925,000.00	924,139.75	1,010,975.98	1,011,518.95	542.97	0.00
	Totals for Cusip				925,000.00	924,139.75	1,010,975.98	1,011,518.95	542.97	0.00
494368BV4	KIMBERLY CLARK CORP	3.20%	07/30/2046	07/26/2016	1,900,000.00	1,895,630.00	1,895,630.00	1,652,133.60	0.00	(243,496.40)
	Totals for Cusip				1,900,000.00	1,895,630.00	1,895,630.00	1,652,133.60	0.00	(243,496.40)
494386AC9	KIMBERLY CLARK DE MEXICO SAB D	3.25%	03/12/2025	03/05/2015	1,000,000.00	994,590.00	963,396.00	947,819.00	0.00	(15,577.00)
	Totals for Cusip				1,000,000.00	994,590.00	963,396.00	947,819.00	0.00	(15,577.00)
494550AQ9	KINDER MORGAN ENERGY PARTNERS	7.30%	08/15/2033	10/01/2009	1,775,000.00	1,907,841.00	1,626,205.30	2,083,038.83	456,833.53	0.00
	Totals for Cusip				1,775,000.00	1,907,841.00	1,626,205.30	2,083,038.83	456,833.53	0.00
500472AB1	KONINKLIJKE PHILIPS	5.75%	03/11/2018	10/29/2014	1,500,000.00	1,683,345.00	1,605,174.00	1,572,040.50	0.00	(33,133.50)
	Totals for Cusip				1,500,000.00	1,683,345.00	1,605,174.00	1,572,040.50	0.00	(33,133.50)
500472AC9	KONINKLIJKE PHILIPS	6.88%	03/11/2038	09/20/2013	1,250,000.00	1,506,387.50	1,449,235.00	1,545,641.25	96,406.25	0.00
500472AC9	KONINKLIJKE PHILIPS	6.88%	03/11/2038	09/17/2015	500,000.00	581,200.00	579,694.00	618,256.50	38,562.50	0.00
	Totals for Cusip				1,750,000.00	2,087,587.50	2,028,929.00	2,163,897.75	134,968.75	0.00
50076QAR7	KRAFT FOODS INC	6.88%	01/26/2039	09/02/2015	450,000.00	548,554.50	533,340.00	565,358.85	32,018.85	0.00

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50076QAR7	KRAFT FOODS INC	6.88%	01/26/2039	09/25/2015	550,000.00	677,462.50	651,860.00	690,994.15	39,134.15	0.00
Totals for Cusip					1,000,000.00	1,226,017.00	1,185,200.00	1,256,353.00	71,153.00	0.00
50077LAG1	KRAFT HEINZ FOODS CO	2.00%	07/02/2018	08/16/2016	1,400,000.00	1,398,213.92	1,398,213.92	1,400,315.00	2,101.08	0.00
Totals for Cusip					1,400,000.00	1,398,213.92	1,398,213.92	1,400,315.00	2,101.08	0.00
50077LAH9	KRAFT HEINZ FOODS CO	2.80%	07/02/2020	08/16/2016	1,265,000.00	1,262,714.97	1,262,714.97	1,277,020.03	14,305.06	0.00
Totals for Cusip					1,265,000.00	1,262,714.97	1,262,714.97	1,277,020.03	14,305.06	0.00
501044BT7	KROGER CO	7.70%	06/01/2029	05/31/2016	1,755,000.00	2,414,774.70	2,414,774.70	2,329,218.45	0.00	(85,556.25)
501044BT7	KROGER CO	7.70%	06/01/2029	12/02/2016	108,000.00	142,160.40	142,160.40	143,336.52	1,176.12	0.00
Totals for Cusip					1,863,000.00	2,556,935.10	2,556,935.10	2,472,554.97	1,176.12	(85,556.25)
50540RAK8	LABORATORY CORP OF AMER	2.20%	08/23/2017	08/20/2012	1,205,000.00	1,202,505.65	1,209,242.81	1,210,616.51	1,373.70	0.00
Totals for Cusip					1,205,000.00	1,202,505.65	1,209,242.81	1,210,616.51	1,373.70	0.00
50540RAP7	LABORATORY CORP OF AMER	3.20%	02/01/2022	01/21/2015	115,000.00	115,538.20	112,864.11	115,955.31	3,091.20	0.00
Totals for Cusip					115,000.00	115,538.20	112,864.11	115,955.31	3,091.20	0.00
50540RAQ5	LABORATORY CORP OF AMER	3.60%	02/01/2025	01/21/2015	2,500,000.00	2,496,250.00	2,412,337.50	2,489,052.50	76,715.00	0.00
Totals for Cusip					2,500,000.00	2,496,250.00	2,412,337.50	2,489,052.50	76,715.00	0.00
525ESC6X2	LEHMAN BROTHERS HOLDINGS	0.00%	09/26/2014	09/19/2007	1,155,000.00	673,203.56	46,632.66	68,491.50	21,858.84	0.00
Totals for Cusip					1,155,000.00	673,203.56	46,632.66	68,491.50	21,858.84	0.00
525ESC6Y0	LEHMAN BROTHERS HOLDINGS	0.00%	09/27/2027	09/19/2007	1,465,000.00	850,197.61	57,947.75	87,167.50	29,219.75	0.00
Totals for Cusip					1,465,000.00	850,197.61	57,947.75	87,167.50	29,219.75	0.00
526107AD9	LENNOX INTERNATIONAL INC	3.00%	11/15/2023	10/25/2016	1,610,000.00	1,609,082.30	1,609,082.30	1,563,144.17	0.00	(45,938.13)
Totals for Cusip					1,610,000.00	1,609,082.30	1,609,082.30	1,563,144.17	0.00	(45,938.13)

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53079EAZ7	LIBERTY MUTUAL GROUP	6.50%	05/01/2042	05/01/2012	1,270,000.00	1,267,015.50	1,443,691.55	1,505,752.64	62,061.09	0.00
53079EAZ7	LIBERTY MUTUAL GROUP	6.50%	05/01/2042	08/14/2012	1,095,000.00	1,161,039.45	1,244,757.68	1,298,267.04	53,509.36	0.00
53079EAZ7	LIBERTY MUTUAL GROUP	6.50%	05/01/2042	04/29/2015	1,874,000.00	2,316,976.12	2,130,297.61	2,221,874.37	91,576.76	0.00
	Totals for Cusip				4,239,000.00	4,745,031.07	4,818,746.84	5,025,894.05	207,147.21	0.00
53079EBE3	LIBERTY MUTUAL GROUP	4.25%	06/15/2023	06/13/2013	200,000.00	198,730.00	203,213.60	209,395.00	6,181.40	0.00
	Totals for Cusip				200,000.00	198,730.00	203,213.60	209,395.00	6,181.40	0.00
53079EBF0	LIBERTY MUTUAL GROUP	4.85%	08/01/2044	10/28/2014	525,000.00	524,627.25	486,167.85	517,749.23	31,581.38	0.00
	Totals for Cusip				525,000.00	524,627.25	486,167.85	517,749.23	31,581.38	0.00
534187AW9	LINCOLN NATIONAL CORP	6.30%	10/09/2037	10/03/2007	1,925,000.00	1,914,970.75	2,263,286.02	2,267,266.93	3,980.91	0.00
	Totals for Cusip				1,925,000.00	1,914,970.75	2,263,286.02	2,267,266.93	3,980.91	0.00
534187AX7	LINCOLN NATIONAL CORP	8.75%	07/01/2019	06/17/2009	424,000.00	419,899.92	509,230.36	487,846.77	0.00	(21,383.59)
	Totals for Cusip				424,000.00	419,899.92	509,230.36	487,846.77	0.00	(21,383.59)
538021AC0	LITTON INDUSTRIES INC	7.75%	03/15/2026	07/26/2010	805,000.00	1,058,124.20	1,053,881.05	1,058,214.36	4,333.31	0.00
538021AC0	LITTON INDUSTRIES INC	7.75%	03/15/2026	08/26/2011	200,000.00	270,690.00	261,833.80	262,910.40	1,076.60	0.00
	Totals for Cusip				1,005,000.00	1,328,814.20	1,315,714.85	1,321,124.76	5,409.91	0.00
53944VAG4	LLOYDS BANK PLC	1.75%	05/14/2018	05/11/2015	4,800,000.00	4,795,392.00	4,789,636.80	4,793,606.40	3,969.60	0.00
	Totals for Cusip				4,800,000.00	4,795,392.00	4,789,636.80	4,793,606.40	3,969.60	0.00
548661AH0	LOWES COS INC	6.88%	02/15/2028	03/30/2016	1,000,000.00	1,325,670.00	1,325,670.00	1,307,017.00	0.00	(18,653.00)
	Totals for Cusip				1,000,000.00	1,325,670.00	1,325,670.00	1,307,017.00	0.00	(18,653.00)
549271AG9	LUBRIZOL CORP	8.88%	02/01/2019	09/15/2009	1,455,000.00	1,790,552.10	1,737,870.92	1,659,298.01	0.00	(78,572.91)
	Totals for Cusip				1,455,000.00	1,790,552.10	1,737,870.92	1,659,298.01	0.00	(78,572.91)
552081AM3	LYONDELLBASELL IND NV	4.62%	02/26/2055	05/03/2016	2,500,000.00	2,333,450.00	2,333,450.00	2,323,110.00	0.00	(10,340.00)

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Totals for Cusip					2,500,000.00	2,333,450.00	2,333,450.00	2,323,110.00	0.00	(10,340.00)
55279HAE0	MANUF & TRADERS TRUST CO	2.30%	01/30/2019	01/27/2014	3,570,000.00	3,563,966.70	3,577,161.42	3,596,335.89	19,174.47	0.00
Totals for Cusip					3,570,000.00	3,563,966.70	3,577,161.42	3,596,335.89	19,174.47	0.00
55616XAG2	MACYS RETAIL HLDGS INC	5.12%	01/15/2042	01/10/2012	450,000.00	449,311.50	386,820.90	415,773.00	28,952.10	0.00
Totals for Cusip					450,000.00	449,311.50	386,820.90	415,773.00	28,952.10	0.00
559080AE6	MAGELLAN MIDSTREAM PARTN	6.55%	07/15/2019	06/19/2009	1,090,000.00	1,086,217.70	1,190,009.68	1,206,269.21	16,259.53	0.00
Totals for Cusip					1,090,000.00	1,086,217.70	1,190,009.68	1,206,269.21	16,259.53	0.00
559222AQ7	MAGNA INTERNATIONAL INC	3.62%	06/15/2024	05/25/2016	2,500,000.00	2,578,875.00	2,578,875.00	2,515,992.50	0.00	(62,882.50)
559222AQ7	MAGNA INTERNATIONAL INC	3.62%	06/15/2024	12/15/2016	500,000.00	497,985.00	497,985.00	503,198.50	5,213.50	0.00
Totals for Cusip					3,000,000.00	3,076,860.00	3,076,860.00	3,019,191.00	5,213.50	(62,882.50)
56585AAK8	MARATHON PETROLEUM CORP	2.70%	12/14/2018	12/07/2015	1,250,000.00	1,249,000.00	1,236,053.75	1,266,641.25	30,587.50	0.00
Totals for Cusip					1,250,000.00	1,249,000.00	1,236,053.75	1,266,641.25	30,587.50	0.00
570535AK0	MARKEL CORP	4.90%	07/01/2022	06/27/2012	2,400,000.00	2,396,448.00	2,573,690.40	2,589,026.40	15,336.00	0.00
Totals for Cusip					2,400,000.00	2,396,448.00	2,573,690.40	2,589,026.40	15,336.00	0.00
570535AP9	MARKEL CORP	5.00%	03/30/2043	03/05/2013	80,000.00	78,544.00	79,835.84	81,140.24	1,304.40	0.00
Totals for Cusip					80,000.00	78,544.00	79,835.84	81,140.24	1,304.40	0.00
570535AQ7	MARKEL CORP	5.00%	04/05/2046	03/29/2016	460,000.00	455,202.20	455,202.20	462,646.38	7,444.18	0.00
570535AQ7	MARKEL CORP	5.00%	04/05/2046	05/05/2016	215,000.00	217,601.50	217,601.50	216,236.90	0.00	(1,364.60)
Totals for Cusip					675,000.00	672,803.70	672,803.70	678,883.28	7,444.18	(1,364.60)
571748AU6	MARSH & MCLENNAN COS INC	4.05%	10/15/2023	09/24/2013	1,600,000.00	1,593,696.00	1,653,323.20	1,688,710.40	35,387.20	0.00
Totals for Cusip					1,600,000.00	1,593,696.00	1,653,323.20	1,688,710.40	35,387.20	0.00

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571748AV4	MARSH & MCLENNAN COS INC	3.50%	06/03/2024	05/27/2014	585,000.00	583,870.95	579,684.69	595,282.55	15,597.86	0.00
	Totals for Cusip				585,000.00	583,870.95	579,684.69	595,282.55	15,597.86	0.00
571903AR4	MARRIOTT INTERNATIONAL INC	2.30%	01/15/2022	06/07/2016	1,155,000.00	1,150,229.85	1,150,229.85	1,120,404.28	0.00	(29,825.57)
	Totals for Cusip				1,155,000.00	1,150,229.85	1,150,229.85	1,120,404.28	0.00	(29,825.57)
571903AS2	MARRIOTT INTERNATIONAL INC	3.12%	06/15/2026	06/07/2016	1,990,000.00	1,983,373.30	1,983,373.30	1,883,598.68	0.00	(99,774.62)
	Totals for Cusip				1,990,000.00	1,983,373.30	1,983,373.30	1,883,598.68	0.00	(99,774.62)
579780AF4	MCCORMICK & CO	5.75%	12/15/2017	12/04/2007	1,645,000.00	1,644,342.00	1,772,568.11	1,711,425.10	0.00	(61,143.01)
	Totals for Cusip				1,645,000.00	1,644,342.00	1,772,568.11	1,711,425.10	0.00	(61,143.01)
58013MEH3	MCDONALDS CORP	5.70%	02/01/2039	04/08/2014	1,290,000.00	1,533,693.90	1,402,885.32	1,486,877.22	83,991.90	0.00
	Totals for Cusip				1,290,000.00	1,533,693.90	1,402,885.32	1,486,877.22	83,991.90	0.00
585055BD7	MEDTRONIC INC	4.62%	03/15/2044	02/20/2014	630,000.00	625,829.40	641,139.03	676,720.17	35,581.14	0.00
585055BD7	MEDTRONIC INC	4.62%	03/15/2044	03/03/2014	550,000.00	564,151.50	559,724.55	590,787.45	31,062.90	0.00
	Totals for Cusip				1,180,000.00	1,189,980.90	1,200,863.58	1,267,507.62	66,644.04	0.00
585055BG0	MEDTRONIC INC	2.50%	03/15/2020	08/31/2015	1,375,000.00	1,410,764.34	1,384,755.63	1,390,387.63	5,632.00	0.00
	Totals for Cusip				1,375,000.00	1,410,764.34	1,384,755.63	1,390,387.63	5,632.00	0.00
585055BR6	MEDTRONIC INC	3.15%	03/15/2022	08/31/2015	900,000.00	920,101.31	909,825.30	921,799.80	11,974.50	0.00
585055BR6	MEDTRONIC INC	3.15%	03/15/2022	08/31/2015	6,745,000.00	6,731,920.20	6,818,635.17	6,908,377.39	89,742.22	0.00
	Totals for Cusip				7,645,000.00	7,652,021.51	7,728,460.47	7,830,177.19	101,716.72	0.00
585055BT2	MEDTRONIC INC	4.38%	03/15/2035	08/31/2015	590,000.00	584,863.39	596,396.78	624,177.52	27,780.74	0.00
	Totals for Cusip				590,000.00	584,863.39	596,396.78	624,177.52	27,780.74	0.00
586054AB4	MEMORIAL SLOAN-KETTERING	4.12%	07/01/2052	11/28/2012	540,000.00	536,641.20	504,155.88	521,442.36	17,286.48	0.00
	Totals for Cusip				540,000.00	536,641.20	504,155.88	521,442.36	17,286.48	0.00

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589331AS6	MERCK & CO INC	3.60%	09/15/2042	09/10/2012	225,000.00	221,424.75	204,928.43	211,587.75	6,659.32	0.00
	Totals for Cusip				225,000.00	221,424.75	204,928.43	211,587.75	6,659.32	0.00
59022CAJ2	MERRILL LYNCH	6.11%	01/29/2037	06/18/2012	740,000.00	702,134.20	839,678.00	867,499.04	27,821.04	0.00
	Totals for Cusip				740,000.00	702,134.20	839,678.00	867,499.04	27,821.04	0.00
59156RBE7	METLIFE INC	1.76%	12/15/2017	09/27/2012	75,000.00	75,321.98	75,076.58	75,124.88	48.30	0.00
	Totals for Cusip				75,000.00	75,321.98	75,076.58	75,124.88	48.30	0.00
592189AA2	THE MET	3.40%	07/01/2045	01/26/2015	1,230,000.00	1,222,866.00	1,118,416.86	1,121,820.27	3,403.41	0.00
	Totals for Cusip				1,230,000.00	1,222,866.00	1,118,416.86	1,121,820.27	3,403.41	0.00
594918AU8	MICROSOFT CORP	3.75%	05/01/2043	07/28/2014	215,000.00	199,606.00	199,004.00	203,245.31	4,241.31	0.00
	Totals for Cusip				215,000.00	199,606.00	199,004.00	203,245.31	4,241.31	0.00
594918BR4	MICROSOFT CORP	2.40%	08/08/2026	08/01/2016	4,000,000.00	3,992,560.00	3,992,560.00	3,778,788.00	0.00	(213,772.00)
	Totals for Cusip				4,000,000.00	3,992,560.00	3,992,560.00	3,778,788.00	0.00	(213,772.00)
61166WAQ4	MONSANTO COMPANY CO	4.70%	07/15/2064	06/26/2014	1,050,000.00	1,050,577.50	797,280.75	945,732.90	148,452.15	0.00
61166WAQ4	MONSANTO COMPANY CO	4.70%	07/15/2064	06/27/2014	1,025,000.00	1,025,563.75	778,297.88	923,215.45	144,917.57	0.00
61166WAQ4	MONSANTO COMPANY CO	4.70%	07/15/2064	06/26/2014	415,000.00	411,194.45	315,115.73	373,789.67	58,673.94	0.00
	Totals for Cusip				2,490,000.00	2,487,335.70	1,890,694.36	2,242,738.02	352,043.66	0.00
6174467X1	MORGAN STANLEY	5.00%	11/24/2025	11/19/2013	2,000,000.00	1,990,900.00	2,123,096.00	2,136,574.00	13,478.00	0.00
	Totals for Cusip				2,000,000.00	1,990,900.00	2,123,096.00	2,136,574.00	13,478.00	0.00
6174467Y9	MORGAN STANLEY	4.35%	09/08/2026	09/03/2014	1,305,000.00	1,302,703.20	1,309,266.05	1,337,296.14	28,030.09	0.00
	Totals for Cusip				1,305,000.00	1,302,703.20	1,309,266.05	1,337,296.14	28,030.09	0.00
6174468C6	MORGAN STANLEY	4.00%	07/23/2025	07/20/2015	1,000,000.00	999,180.00	1,029,774.00	1,025,017.00	0.00	(4,757.00)

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Totals for Cusip					1,000,000.00	999,180.00	1,029,774.00	1,025,017.00	0.00	(4,757.00)
61746BDJ2	MORGAN STANLEY	3.75%	02/25/2023	04/22/2015	520,000.00	543,389.60	532,618.32	534,114.88	1,496.56	0.00
Totals for Cusip					520,000.00	543,389.60	532,618.32	534,114.88	1,496.56	0.00
61746BDQ6	MORGAN STANLEY	3.88%	04/29/2024	04/23/2014	1,000,000.00	991,240.00	1,019,379.00	1,025,570.00	6,191.00	0.00
Totals for Cusip					1,000,000.00	991,240.00	1,019,379.00	1,025,570.00	6,191.00	0.00
61747WAL3	MORGAN STANLEY	5.50%	07/28/2021	07/21/2011	735,000.00	734,779.50	823,473.42	814,480.70	0.00	(8,992.72)
Totals for Cusip					735,000.00	734,779.50	823,473.42	814,480.70	0.00	(8,992.72)
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	05/22/2013	365,000.00	362,956.00	368,723.37	374,680.53	5,957.16	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	07/22/2016	155,000.00	161,961.05	161,961.05	159,110.91	0.00	(2,850.14)
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	11/16/2016	125,000.00	129,181.25	129,181.25	128,315.25	0.00	(866.00)
Totals for Cusip					645,000.00	654,098.30	659,865.67	662,106.69	5,957.16	(3,716.14)
6174824M3	MORGAN STANLEY	4.88%	11/01/2022	12/13/2013	125,000.00	127,638.75	132,656.50	133,967.38	1,310.88	0.00
Totals for Cusip					125,000.00	127,638.75	132,656.50	133,967.38	1,310.88	0.00
617482V92	MORGAN STANLEY	6.38%	07/24/2042	07/19/2012	1,175,000.00	1,161,687.25	1,452,945.08	1,510,071.22	57,126.14	0.00
Totals for Cusip					1,175,000.00	1,161,687.25	1,452,945.08	1,510,071.22	57,126.14	0.00
61761JVL0	MORGAN STANLEY	3.70%	10/23/2024	10/20/2014	1,600,000.00	1,597,216.00	1,607,694.40	1,619,059.20	11,364.80	0.00
Totals for Cusip					1,600,000.00	1,597,216.00	1,607,694.40	1,619,059.20	11,364.80	0.00
61945CAD5	MOSAIC COMPANY	5.45%	11/15/2033	11/07/2013	235,000.00	234,121.10	237,509.57	233,074.41	0.00	(4,435.16)
Totals for Cusip					235,000.00	234,121.10	237,509.57	233,074.41	0.00	(4,435.16)
61945CAE3	MOSAIC COMPANY	5.62%	11/15/2043	11/19/2013	100,000.00	100,862.00	95,849.70	96,369.50	519.80	0.00
61945CAE3	MOSAIC COMPANY	5.62%	11/15/2043	03/28/2014	75,000.00	81,078.00	71,887.28	72,277.13	389.85	0.00
Totals for Cusip					175,000.00	181,940.00	167,736.98	168,646.63	909.65	0.00

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62854AAE4	MYLAN NV	2.50%	06/07/2019	05/31/2016	1,270,000.00	1,268,577.60	1,268,577.60	1,263,126.76	0.00	(5,450.84)
	Totals for Cusip				1,270,000.00	1,268,577.60	1,268,577.60	1,263,126.76	0.00	(5,450.84)
62952EAB3	NYU HOSPITAL CENTER	5.75%	07/01/2043	07/24/2013	1,340,000.00	1,340,000.00	1,530,230.42	1,560,198.18	29,967.76	0.00
	Totals for Cusip				1,340,000.00	1,340,000.00	1,530,230.42	1,560,198.18	29,967.76	0.00
62952EAC1	NYU HOSPITAL CENTER	4.78%	07/01/2044	11/21/2014	300,000.00	304,176.00	299,469.30	312,800.70	13,331.40	0.00
62952EAC1	NYU HOSPITAL CENTER	4.78%	07/01/2044	11/21/2014	500,000.00	508,010.00	499,115.50	521,334.50	22,219.00	0.00
	Totals for Cusip				800,000.00	812,186.00	798,584.80	834,135.20	35,550.40	0.00
629568AX4	NABORS INDUSTRIES INC	4.62%	09/15/2021	02/13/2012	2,325,000.00	2,317,217.84	1,910,592.00	2,363,409.00	452,817.00	0.00
	Totals for Cusip				2,325,000.00	2,317,217.84	1,910,592.00	2,363,409.00	452,817.00	0.00
631005BC8	NARRAGANSETT ELECTRIC	5.64%	03/15/2040	10/10/2013	2,000,000.00	2,198,980.00	2,257,376.00	2,266,522.00	9,146.00	0.00
	Totals for Cusip				2,000,000.00	2,198,980.00	2,257,376.00	2,266,522.00	9,146.00	0.00
637432NJ0	NATIONAL RURAL UTILITIES COOP	2.70%	02/15/2023	02/03/2016	2,040,000.00	2,034,430.80	2,034,430.80	2,026,886.88	0.00	(7,543.92)
	Totals for Cusip				2,040,000.00	2,034,430.80	2,034,430.80	2,026,886.88	0.00	(7,543.92)
638585BF5	NATIONSBANK CORP	6.80%	03/15/2028	07/21/2011	1,000,000.00	1,009,730.00	1,170,048.00	1,178,740.00	8,692.00	0.00
	Totals for Cusip				1,000,000.00	1,009,730.00	1,170,048.00	1,178,740.00	8,692.00	0.00
649322AA2	NY & PRESBYTERIAN HOSPIT	4.02%	08/01/2045	01/29/2015	850,000.00	850,000.00	803,000.95	824,984.50	21,983.55	0.00
649322AA2	NY & PRESBYTERIAN HOSPIT	4.02%	08/01/2045	05/05/2016	1,075,000.00	1,133,673.50	1,133,673.50	1,043,362.75	0.00	(90,310.75)
	Totals for Cusip				1,925,000.00	1,983,673.50	1,936,674.45	1,868,347.25	21,983.55	(90,310.75)
649322AE4	NY & PRESBYTERIAN HOSPIT	4.76%	08/01/2116	06/21/2016	1,200,000.00	1,199,928.00	1,199,928.00	1,134,568.80	0.00	(65,359.20)
	Totals for Cusip				1,200,000.00	1,199,928.00	1,199,928.00	1,134,568.80	0.00	(65,359.20)
64952WBZ5	NEW YORK LIFE	1.30%	04/27/2018	05/22/2015	5,000,000.00	4,989,300.00	4,959,630.00	4,986,085.00	26,455.00	0.00

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Totals for Cusip					5,000,000.00	4,989,300.00	4,959,630.00	4,986,085.00	26,455.00	0.00
651229AP1	NEWELL BRANDS INC	2.88%	12/01/2019	11/14/2014	700,000.00	699,216.00	675,273.90	712,479.60	37,205.70	0.00
Totals for Cusip					700,000.00	699,216.00	675,273.90	712,479.60	37,205.70	0.00
65473QAR4	NISOURCE FINANCE CORP	5.45%	09/15/2020	12/07/2005	390,000.00	374,497.50	427,529.70	425,875.32	0.00	(1,654.38)
Totals for Cusip					390,000.00	374,497.50	427,529.70	425,875.32	0.00	(1,654.38)
65473QBC6	NISOURCE FINANCE CORP	4.80%	02/15/2044	04/09/2013	985,000.00	980,813.75	1,001,140.21	1,037,002.09	35,861.88	0.00
Totals for Cusip					985,000.00	980,813.75	1,001,140.21	1,037,002.09	35,861.88	0.00
65473QBD4	NISOURCE FINANCE CORP	5.65%	02/01/2045	10/03/2013	535,000.00	531,474.35	614,914.02	623,788.07	8,874.05	0.00
Totals for Cusip					535,000.00	531,474.35	614,914.02	623,788.07	8,874.05	0.00
655044AF2	NOBLE ENERGY INC	4.15%	12/15/2021	12/05/2011	495,000.00	494,673.30	479,724.80	515,140.07	35,415.27	0.00
Totals for Cusip					495,000.00	494,673.30	479,724.80	515,140.07	35,415.27	0.00
655044AG0	NOBLE ENERGY INC	5.25%	11/15/2043	02/17/2015	110,000.00	113,047.00	88,738.87	112,047.54	23,308.67	0.00
655044AG0	NOBLE ENERGY INC	5.25%	11/15/2043	04/13/2015	40,000.00	43,793.20	32,268.68	40,744.56	8,475.88	0.00
Totals for Cusip					150,000.00	156,840.20	121,007.55	152,792.10	31,784.55	0.00
655044AJ4	NOBLE ENERGY INC	5.05%	11/15/2044	11/04/2014	465,000.00	461,582.25	375,441.47	466,370.82	90,929.35	0.00
Totals for Cusip					465,000.00	461,582.25	375,441.47	466,370.82	90,929.35	0.00
655844AV0	NORFOLK SOUTHERN CORP	6.00%	03/15/2105	03/07/2005	3,875,000.00	3,875,000.00	4,154,279.00	4,530,921.25	376,642.25	0.00
655844AV0	NORFOLK SOUTHERN CORP	6.00%	03/15/2105	03/06/2012	525,000.00	625,117.50	562,837.80	613,866.75	51,028.95	0.00
Totals for Cusip					4,400,000.00	4,500,117.50	4,717,116.80	5,144,788.00	427,671.20	0.00
655844AW8	NORFOLK SOUTHERN CORP	5.59%	05/17/2025	08/23/2006	389,000.00	372,980.98	444,778.32	444,966.99	188.67	0.00
Totals for Cusip					389,000.00	372,980.98	444,778.32	444,966.99	188.67	0.00
656531AC4	NORSK HYDRO A/S	7.75%	06/15/2023	07/18/2013	500,000.00	669,485.00	625,655.50	628,970.50	3,315.00	0.00

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	Totals for Cusip				500,000.00	669,485.00	625,655.50	628,970.50	3,315.00	0.00
656531AF7	NORSK HYDRO A/S	6.70%	01/15/2018	12/20/2006	1,775,000.00	1,949,127.50	1,945,517.15	1,869,101.63	0.00	(76,415.52)
	Totals for Cusip				1,775,000.00	1,949,127.50	1,945,517.15	1,869,101.63	0.00	(76,415.52)
656531AM2	NORSK HYDRO A/S	7.25%	09/23/2027	02/14/2007	850,000.00	991,414.50	1,089,834.30	1,134,204.30	44,370.00	0.00
	Totals for Cusip				850,000.00	991,414.50	1,089,834.30	1,134,204.30	44,370.00	0.00
665772CL1	NORTHERN STATES POWER CO	4.12%	05/15/2044	05/06/2014	970,000.00	967,177.30	963,084.87	986,223.25	23,138.38	0.00
	Totals for Cusip				970,000.00	967,177.30	963,084.87	986,223.25	23,138.38	0.00
666807AQ5	NORTHROP GRUMMAN CORP	7.88%	03/01/2026	08/19/2010	400,000.00	551,536.00	528,394.40	531,832.40	3,438.00	0.00
666807AQ5	NORTHROP GRUMMAN CORP	7.88%	03/01/2026	01/10/2011	250,000.00	325,927.50	330,246.50	332,395.25	2,148.75	0.00
666807AQ5	NORTHROP GRUMMAN CORP	7.88%	03/01/2026	04/29/2011	750,000.00	971,752.50	990,739.50	997,185.75	6,446.25	0.00
	Totals for Cusip				1,400,000.00	1,849,216.00	1,849,380.40	1,861,413.40	12,033.00	0.00
667752AB5	NORTHWEST PIPELINE CORP	6.05%	06/15/2018	09/26/2008	1,445,000.00	1,441,094.17	1,566,056.32	1,516,138.80	0.00	(49,917.52)
	Totals for Cusip				1,445,000.00	1,441,094.17	1,566,056.32	1,516,138.80	0.00	(49,917.52)
668074AU1	NORTHWESTERN CORP	4.18%	11/15/2044	11/05/2014	450,000.00	450,000.00	442,441.80	450,247.95	7,806.15	0.00
	Totals for Cusip				450,000.00	450,000.00	442,441.80	450,247.95	7,806.15	0.00
668444AC6	NORTHWESTERN UNIVERSITY	4.64%	12/01/2044	10/22/2013	0.00	0.00	0.00	0.00	0.00	0.00
668444AC6	NORTHWESTERN UNIVERSITY	4.64%	12/01/2044	04/16/2014	0.00	0.00	0.00	0.00	0.00	0.00
	Totals for Cusip				0.00	0.00	0.00	0.00	0.00	0.00
66989HAH1	NOVARTIS CAPITAL CORP	4.40%	05/06/2044	02/18/2014	4,225,000.00	4,191,031.00	4,406,527.13	4,556,409.00	149,881.87	0.00
	Totals for Cusip				4,225,000.00	4,191,031.00	4,406,527.13	4,556,409.00	149,881.87	0.00
67021CAL1	NSTAR ELECTRIC COMPANY	2.70%	06/01/2026	05/23/2016	920,000.00	916,798.40	916,798.40	884,303.08	0.00	(32,495.32)

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Totals for Cusip										
674599CH6	OCCIDENTAL PETROLEUM COR	3.40%	04/15/2026	03/28/2016	920,000.00	916,798.40	916,798.40	884,303.08	0.00	(32,495.32)
Totals for Cusip										
674599CJ2	OCCIDENTAL PETROLEUM COR	4.40%	04/15/2046	03/31/2016	915,000.00	917,397.30	917,397.30	931,136.03	13,738.73	0.00
674599CJ2	OCCIDENTAL PETROLEUM COR	4.40%	04/15/2046	03/28/2016	2,085,000.00	2,068,820.40	2,068,820.40	2,121,768.98	52,948.58	0.00
Totals for Cusip										
678858BL4	OKLAHOMA GAS AND ELECTRIC CO	5.85%	06/01/2040	06/04/2010	590,000.00	601,198.20	706,825.90	720,607.12	13,781.22	0.00
678858BL4	OKLAHOMA GAS AND ELECTRIC CO	5.85%	06/01/2040	06/03/2010	670,000.00	665,698.60	802,666.70	818,316.56	15,649.86	0.00
678858BL4	OKLAHOMA GAS AND ELECTRIC CO	5.85%	06/01/2040	06/03/2010	215,000.00	215,427.85	257,572.15	262,594.12	5,021.97	0.00
Totals for Cusip										
68389XAN5	ORACLE CORP	1.20%	10/15/2017	10/18/2012	5,225,000.00	5,215,960.75	5,227,769.25	5,226,238.33	0.00	(1,530.92)
Totals for Cusip										
68389XAV7	ORACLE CORP	4.30%	07/08/2034	06/30/2014	1,405,000.00	1,404,438.00	1,397,706.65	1,452,747.52	55,040.87	0.00
Totals for Cusip										
68389XBL8	ORACLE CORP	2.40%	09/15/2023	06/29/2016	2,775,000.00	2,774,528.25	2,774,528.25	2,688,422.78	0.00	(86,105.47)
Totals for Cusip										
69349LAD0	PNC BANK NA	6.00%	12/07/2017	12/04/2007	1,360,000.00	1,356,260.00	1,456,126.16	1,412,884.96	0.00	(43,241.20)
Totals for Cusip										
69352PAE3	PPL CAPITAL FUNDING INC	3.50%	12/01/2022	10/10/2012	850,000.00	848,665.50	856,305.30	869,286.50	12,981.20	0.00
Totals for Cusip										
693627AY7	PSI ENERGY	6.12%	10/15/2035	10/18/2005	790,000.00	789,581.30	945,969.70	951,982.39	6,012.69	0.00
Totals for Cusip										
									6,012.69	0.00
									951,982.39	6,012.69

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709599AE4	PENSKE TRUCK LEASING/PTL	3.75%	05/11/2017	06/13/2014	2,350,000.00	2,495,418.00	2,397,434.75	2,368,273.60	0.00	(29,161.15)
	Totals for Cusip				2,350,000.00	2,495,418.00	2,397,434.75	2,368,273.60	0.00	(29,161.15)
709599AL8	PENSKE TRUCK LEASING/PTL	2.88%	07/17/2018	01/14/2013	1,495,000.00	1,491,755.85	1,504,409.53	1,514,295.97	9,886.44	0.00
	Totals for Cusip				1,495,000.00	1,491,755.85	1,504,409.53	1,514,295.97	9,886.44	0.00
709599AU8	PENSKE TRUCK LEASING/PTL	3.20%	07/15/2020	07/16/2015	2,255,000.00	2,245,957.45	2,232,371.08	2,280,007.95	47,636.87	0.00
	Totals for Cusip				2,255,000.00	2,245,957.45	2,232,371.08	2,280,007.95	47,636.87	0.00
709629AK5	PENTAIR FINANCE SA	1.88%	09/15/2017	01/12/2016	1,000,000.00	991,930.00	991,930.00	1,001,492.00	9,562.00	0.00
	Totals for Cusip				1,000,000.00	991,930.00	991,930.00	1,001,492.00	9,562.00	0.00
713448CZ9	PEPSICO INC	4.60%	07/17/2045	05/18/2016	260,000.00	287,726.40	287,726.40	283,363.86	0.00	(4,362.54)
	Totals for Cusip				260,000.00	287,726.40	287,726.40	283,363.86	0.00	(4,362.54)
71644EAJ1	PETRO-CANADA	6.80%	05/15/2038	05/12/2008	1,245,000.00	1,242,310.80	1,361,255.61	1,614,481.14	253,225.53	0.00
	Totals for Cusip				1,245,000.00	1,242,310.80	1,361,255.61	1,614,481.14	253,225.53	0.00
717081DE0	PFIZER INC	4.30%	06/15/2043	05/28/2013	1,050,000.00	1,047,700.50	1,050,804.30	1,086,941.10	36,136.80	0.00
	Totals for Cusip				1,050,000.00	1,047,700.50	1,050,804.30	1,086,941.10	36,136.80	0.00
718546AL8	PHILLIPS 66	4.88%	11/15/2044	11/12/2014	1,500,000.00	1,471,485.00	1,338,244.50	1,584,097.50	245,853.00	0.00
	Totals for Cusip				1,500,000.00	1,471,485.00	1,338,244.50	1,584,097.50	245,853.00	0.00
723787AB3	PIONEER NATURAL RESOURCES CO	7.20%	01/15/2028	03/05/2013	1,525,000.00	1,983,765.75	1,628,434.65	1,842,274.73	213,840.08	0.00
	Totals for Cusip				1,525,000.00	1,983,765.75	1,628,434.65	1,842,274.73	213,840.08	0.00
737679DB3	POTOMAC ELECTRIC POWER CORP	6.50%	11/15/2037	03/24/2008	2,285,000.00	2,214,553.45	2,936,193.01	2,994,325.70	58,132.69	0.00
	Totals for Cusip				2,285,000.00	2,214,553.45	2,936,193.01	2,994,325.70	58,132.69	0.00
737679DC1	POTOMAC ELECTRIC POWER CORP	7.90%	12/15/2038	12/03/2008	810,000.00	810,000.00	1,182,931.29	1,195,572.15	12,640.86	0.00

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Totals for Cusip					810,000.00	810,000.00	1,182,931.29	1,195,572.15	12,640.86	0.00
740816AM5	PRES & FELLOWS OF HARVARD	3.15%	07/15/2046	10/06/2016	650,000.00	648,895.00	648,895.00	581,555.00	0.00	(67,340.00)
740816AM5	PRES & FELLOWS OF HARVARD	3.15%	07/15/2046	11/22/2016	2,350,000.00	2,157,112.00	2,157,112.00	2,102,545.00	0.00	(54,567.00)
740816AM5	PRES & FELLOWS OF HARVARD	3.15%	07/15/2046	11/29/2016	500,000.00	455,820.00	455,820.00	447,350.00	0.00	(8,470.00)
Totals for Cusip					3,500,000.00	3,261,827.00	3,261,827.00	3,131,450.00	0.00	(130,377.00)
740816AN3	PRES & FELLOWS OF HARVARD	3.30%	07/15/2056	10/06/2016	650,000.00	645,177.00	645,177.00	571,633.40	0.00	(73,543.60)
Totals for Cusip					650,000.00	645,177.00	645,177.00	571,633.40	0.00	(73,543.60)
74251VAM4	PRINCIPAL FINANCIAL GROUP INC	3.10%	11/15/2026	11/03/2016	410,000.00	409,401.40	409,401.40	396,285.09	0.00	(13,116.31)
Totals for Cusip					410,000.00	409,401.40	409,401.40	396,285.09	0.00	(13,116.31)
74251VAN2	PRINCIPAL FINANCIAL GROUP INC	4.30%	11/15/2046	11/03/2016	575,000.00	574,321.50	574,321.50	563,368.90	0.00	(10,952.60)
Totals for Cusip					575,000.00	574,321.50	574,321.50	563,368.90	0.00	(10,952.60)
742651DW9	PRIVATE EXPORT FUNDING	3.25%	06/15/2025	04/29/2016	1,725,000.00	1,849,752.00	1,849,752.00	1,781,878.43	0.00	(67,873.57)
Totals for Cusip					1,725,000.00	1,849,752.00	1,849,752.00	1,781,878.43	0.00	(67,873.57)
743756AB4	PROV ST JOSEPH HLTH OBL	2.75%	10/01/2026	09/20/2016	335,000.00	335,000.00	335,000.00	317,127.41	0.00	(17,872.59)
Totals for Cusip					335,000.00	335,000.00	335,000.00	317,127.41	0.00	(17,872.59)
743756AC2	PROV ST JOSEPH HLTH OBL	3.74%	10/01/2047	09/20/2016	710,000.00	710,000.00	710,000.00	655,131.91	0.00	(54,868.09)
Totals for Cusip					710,000.00	710,000.00	710,000.00	655,131.91	0.00	(54,868.09)
74456QAR7	PUBLIC SERVICE ELECTRIC & GAS	5.80%	05/01/2037	05/07/2007	1,990,000.00	1,986,119.50	2,406,130.89	2,465,681.64	59,550.75	0.00
Totals for Cusip					1,990,000.00	1,986,119.50	2,406,130.89	2,465,681.64	59,550.75	0.00
74834LAS9	QUEST DIAGNOSTIC INC	4.70%	04/01/2021	03/21/2011	1,100,000.00	1,098,163.00	1,164,880.20	1,180,650.90	15,770.70	0.00
Totals for Cusip					1,100,000.00	1,098,163.00	1,164,880.20	1,180,650.90	15,770.70	0.00
74834LAW0	QUEST DIAGNOSTIC INC	2.50%	03/30/2020	03/05/2015	1,480,000.00	1,475,382.40	1,459,872.00	1,478,962.52	19,090.52	0.00

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	Totals for Cusip				1,480,000.00	1,475,382.40	1,459,872.00	1,478,962.52	19,090.52	0.00
74834LAX8	QUEST DIAGNOSTIC INC	3.50%	03/30/2025	03/11/2015	2,175,000.00	2,143,223.25	2,101,302.30	2,149,124.03	47,821.73	0.00
	Totals for Cusip				2,175,000.00	2,143,223.25	2,101,302.30	2,149,124.03	47,821.73	0.00
74834LAY6	QUEST DIAGNOSTIC INC	4.70%	03/30/2045	03/06/2015	725,000.00	710,898.75	649,183.85	722,502.38	73,318.53	0.00
	Totals for Cusip				725,000.00	710,898.75	649,183.85	722,502.38	73,318.53	0.00
74834LAZ3	QUEST DIAGNOSTIC INC	3.45%	06/01/2026	05/23/2016	470,000.00	468,698.10	468,698.10	463,579.80	0.00	(5,118.30)
	Totals for Cusip				470,000.00	468,698.10	468,698.10	463,579.80	0.00	(5,118.30)
75511AJ0	RAYTHEON CO	6.75%	03/15/2018	08/04/2008	800,000.00	843,144.00	886,464.00	849,433.60	0.00	(37,030.40)
75511AJ0	RAYTHEON CO	6.75%	03/15/2018	09/23/2010	2,200,000.00	2,731,696.00	2,437,776.00	2,335,942.40	0.00	(101,833.60)
	Totals for Cusip				3,000,000.00	3,574,840.00	3,324,240.00	3,185,376.00	0.00	(138,864.00)
76171BC9	REYNOLDS AMERICAN INC	2.30%	06/12/2018	06/09/2015	1,640,000.00	1,639,721.20	1,650,300.84	1,650,395.96	95.12	0.00
	Totals for Cusip				1,640,000.00	1,639,721.20	1,650,300.84	1,650,395.96	95.12	0.00
771196BA9	ROCHE HOLDINGS INC	2.25%	09/30/2019	09/22/2014	3,000,000.00	2,995,620.00	3,015,663.00	3,024,948.00	9,285.00	0.00
	Totals for Cusip				3,000,000.00	2,995,620.00	3,015,663.00	3,024,948.00	9,285.00	0.00
773903AC3	ROCKWELL AUTOMATION INC	5.20%	01/15/2098	02/24/2012	575,000.00	574,637.75	576,909.58	570,416.10	0.00	(6,493.48)
773903AC3	ROCKWELL AUTOMATION INC	5.20%	01/15/2098	02/24/2012	625,000.00	620,131.25	627,075.63	620,017.50	0.00	(7,058.13)
	Totals for Cusip				1,200,000.00	1,194,769.00	1,203,985.21	1,190,433.60	0.00	(13,551.61)
773903AE9	ROCKWELL AUTOMATION INC	6.25%	12/01/2037	02/12/2015	700,000.00	942,039.00	870,220.40	865,648.00	0.00	(4,572.40)
	Totals for Cusip				700,000.00	942,039.00	870,220.40	865,648.00	0.00	(4,572.40)
776696AD8	ROPER INDUSTRIES INC	1.85%	11/15/2017	11/15/2012	940,000.00	939,154.00	935,056.54	942,907.42	7,850.88	0.00
	Totals for Cusip				940,000.00	939,154.00	935,056.54	942,907.42	7,850.88	0.00

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776696AE6	ROPER TECHNOLOGIES INC	3.12%	11/15/2022	06/03/2016	1,500,000.00	1,524,195.00	1,524,195.00	1,501,159.50	0.00	(23,035.50)
	Totals for Cusip				1,500,000.00	1,524,195.00	1,524,195.00	1,501,159.50	0.00	(23,035.50)
776743AB2	ROPER TECHNOLOGIES INC	3.85%	12/15/2025	11/30/2015	1,100,000.00	1,098,174.00	1,095,070.90	1,113,512.40	18,441.50	0.00
	Totals for Cusip				1,100,000.00	1,098,174.00	1,095,070.90	1,113,512.40	18,441.50	0.00
776743AC0	ROPER TECHNOLOGIES INC	2.80%	12/15/2021	12/08/2016	2,500,000.00	2,496,075.00	2,496,075.00	2,498,805.00	2,730.00	0.00
	Totals for Cusip				2,500,000.00	2,496,075.00	2,496,075.00	2,498,805.00	2,730.00	0.00
78349AAB9	RWJ BARNABAS HEALTH	3.95%	07/01/2046	10/19/2016	1,095,000.00	1,095,000.00	1,095,000.00	1,008,540.99	0.00	(86,459.01)
	Totals for Cusip				1,095,000.00	1,095,000.00	1,095,000.00	1,008,540.99	0.00	(86,459.01)
790849AM5	ST JUDE MEDICAL INC	2.80%	09/15/2020	09/14/2015	1,805,000.00	1,804,169.70	1,805,682.29	1,815,124.25	9,441.96	0.00
	Totals for Cusip				1,805,000.00	1,804,169.70	1,805,682.29	1,815,124.25	9,441.96	0.00
797440BL7	SAN DIEGO GAS & ELECTRIC	5.35%	05/15/2040	05/10/2010	1,605,000.00	1,602,849.30	1,875,389.54	1,898,634.75	23,245.21	0.00
	Totals for Cusip				1,605,000.00	1,602,849.30	1,875,389.54	1,898,634.75	23,245.21	0.00
797440BR4	SAN DIEGO GAS & ELECTRIC	3.60%	09/01/2023	09/04/2013	625,000.00	624,900.00	650,667.50	654,268.13	3,600.63	0.00
	Totals for Cusip				625,000.00	624,900.00	650,667.50	654,268.13	3,600.63	0.00
80283LAH6	SANTANDER UK	2.35%	09/10/2019	09/03/2014	685,000.00	682,239.45	685,650.75	685,432.24	0.00	(218.51)
	Totals for Cusip				685,000.00	682,239.45	685,650.75	685,432.24	0.00	(218.51)
806851AB7	SCHLUMBERGER HLDGS CORP	2.35%	12/21/2018	12/10/2015	1,400,000.00	1,399,832.00	1,390,912.60	1,411,548.60	20,636.00	0.00
	Totals for Cusip				1,400,000.00	1,399,832.00	1,390,912.60	1,411,548.60	20,636.00	0.00
806851AE1	SCHLUMBERGER HLDGS CORP	3.62%	12/21/2022	12/10/2015	1,300,000.00	1,298,245.00	1,284,169.90	1,347,440.90	63,271.00	0.00
	Totals for Cusip				1,300,000.00	1,298,245.00	1,284,169.90	1,347,440.90	63,271.00	0.00
81180WAP6	SEAGATE HDD CAYMAN	3.75%	11/15/2018	10/31/2013	685,000.00	685,000.00	679,862.50	701,868.13	22,005.63	0.00
	Totals for Cusip				685,000.00	685,000.00	679,862.50	701,868.13	22,005.63	0.00

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81618TAA8	SELECT INCOME REIT	2.85%	02/01/2018	01/29/2015	400,000.00	398,464.00	399,449.60	401,709.20	2,259.60	0.00
	Totals for Cusip				400,000.00	398,464.00	399,449.60	401,709.20	2,259.60	0.00
822582BA9	SHELL INTL FIN	2.00%	11/15/2018	10/30/2014	2,750,000.00	2,768,727.50	2,753,203.75	2,768,408.50	15,204.75	0.00
	Totals for Cusip				2,750,000.00	2,768,727.50	2,753,203.75	2,768,408.50	15,204.75	0.00
82481AA7	SHIRE ACQ INV IRELAND DA	1.90%	09/23/2019	09/19/2016	2,000,000.00	1,998,380.00	1,998,380.00	1,974,644.00	0.00	(23,736.00)
	Totals for Cusip				2,000,000.00	1,998,380.00	1,998,380.00	1,974,644.00	0.00	(23,736.00)
82481LAC3	SHIRE ACQ INV IRELAND DA	2.88%	09/23/2023	09/19/2016	1,255,000.00	1,254,836.85	1,254,836.85	1,192,810.99	0.00	(62,025.86)
	Totals for Cusip				1,255,000.00	1,254,836.85	1,254,836.85	1,192,810.99	0.00	(62,025.86)
826200AD9	SIEMENS FINACIERINGSMAT	6.12%	08/17/2026	11/18/2008	1,000,000.00	846,040.00	1,226,164.00	1,227,989.00	1,825.00	0.00
	Totals for Cusip				1,000,000.00	846,040.00	1,226,164.00	1,227,989.00	1,825.00	0.00
82620KAB9	SIEMENS FINANCIERINGSMAT	1.45%	05/25/2018	05/18/2015	2,000,000.00	1,999,600.00	1,983,952.00	1,997,792.00	13,840.00	0.00
	Totals for Cusip				2,000,000.00	1,999,600.00	1,983,952.00	1,997,792.00	13,840.00	0.00
82620KAD5	SIEMENS FINANCIERINGSMAT	2.90%	05/27/2022	05/18/2015	4,000,000.00	4,000,000.00	3,998,408.00	4,030,024.00	31,616.00	0.00
	Totals for Cusip				4,000,000.00	4,000,000.00	3,998,408.00	4,030,024.00	31,616.00	0.00
82620KAJ2	SIEMENS FINANCIERINGSMAT	1.70%	09/15/2021	09/23/2016	4,500,000.00	4,467,285.00	4,467,285.00	4,323,127.50	0.00	(144,157.50)
	Totals for Cusip				4,500,000.00	4,467,285.00	4,467,285.00	4,323,127.50	0.00	(144,157.50)
82620KAL7	SIEMENS FINANCIERINGSMAT	2.35%	10/15/2026	09/06/2016	2,500,000.00	2,492,825.00	2,492,825.00	2,314,020.00	0.00	(178,805.00)
	Totals for Cusip				2,500,000.00	2,492,825.00	2,492,825.00	2,314,020.00	0.00	(178,805.00)
837004CJ7	SOUTH CAROLINA ELECTRIC & GAS	5.10%	06/01/2065	05/19/2015	1,535,000.00	1,522,612.55	1,599,905.94	1,683,018.52	83,112.58	0.00
	Totals for Cusip				1,535,000.00	1,522,612.55	1,599,905.94	1,683,018.52	83,112.58	0.00
844895AX0	SOUTHWEST GAS HOLDINGS INC	3.80%	09/29/2046	09/26/2016	340,000.00	338,973.20	338,973.20	305,140.82	0.00	(33,832.38)

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	Totals for Cusip				340,000.00	338,973.20	338,973.20	305,140.82	0.00	(33,832.38)
867229AE6	SUNCOR ENERGY INC	6.50%	06/15/2038	09/29/2016	792,000.00	1,036,292.40	1,036,292.40	1,011,970.08	0.00	(24,322.32)
	Totals for Cusip				792,000.00	1,036,292.40	1,036,292.40	1,011,970.08	0.00	(24,322.32)
86722TAB8	SUNCOR ENERGY INC	6.85%	06/01/2039	04/27/2010	550,000.00	608,624.50	606,029.60	729,117.40	123,087.80	0.00
	Totals for Cusip				550,000.00	608,624.50	606,029.60	729,117.40	123,087.80	0.00
86765BAQ2	SUNOCO LOGISTICS PARTNER	5.35%	05/15/2045	11/12/2014	865,000.00	859,213.15	642,338.62	835,295.04	192,956.42	0.00
	Totals for Cusip				865,000.00	859,213.15	642,338.62	835,295.04	192,956.42	0.00
87165BAD5	SYNCHRONY FINANCIAL	4.25%	08/15/2024	08/06/2014	325,000.00	324,369.50	320,600.15	330,833.10	10,232.95	0.00
	Totals for Cusip				325,000.00	324,369.50	320,600.15	330,833.10	10,232.95	0.00
87165BAE3	SYNCHRONY FINANCIAL	2.70%	02/03/2020	01/26/2015	480,000.00	478,996.80	470,796.00	478,576.80	7,780.80	0.00
	Totals for Cusip				480,000.00	478,996.80	470,796.00	478,576.80	7,780.80	0.00
871829AJ6	SYSCO CORP	5.38%	09/21/2035	02/21/2013	1,500,000.00	1,805,400.00	1,655,103.00	1,640,265.00	0.00	(14,838.00)
	Totals for Cusip				1,500,000.00	1,805,400.00	1,655,103.00	1,640,265.00	0.00	(14,838.00)
871829AY3	SYSCO CORP	4.85%	10/01/2045	09/23/2015	265,000.00	264,790.65	275,702.82	281,088.95	5,386.13	0.00
	Totals for Cusip				265,000.00	264,790.65	275,702.82	281,088.95	5,386.13	0.00
875127AW2	TAMPA ELECTRIC	6.15%	05/15/2037	05/22/2007	1,755,000.00	1,745,049.15	2,110,076.87	2,153,746.53	43,669.66	0.00
	Totals for Cusip				1,755,000.00	1,745,049.15	2,110,076.87	2,153,746.53	43,669.66	0.00
875127BC5	TAMPA ELECTRIC	4.35%	05/15/2044	05/12/2014	1,830,000.00	1,828,773.90	1,792,190.37	1,830,656.97	38,466.60	0.00
	Totals for Cusip				1,830,000.00	1,828,773.90	1,792,190.37	1,830,656.97	38,466.60	0.00
875127BD3	TAMPA ELECTRIC	4.20%	05/15/2045	05/15/2015	200,000.00	199,628.00	193,338.60	196,013.60	2,675.00	0.00
	Totals for Cusip				200,000.00	199,628.00	193,338.60	196,013.60	2,675.00	0.00
880591DZ2	TENNESSEE VALLEY AUTHORITY	5.38%	04/01/2056	03/29/2006	3,975,000.00	3,952,422.00	4,736,538.45	4,970,852.78	234,314.33	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					3,975,000.00	3,952,422.00	4,736,538.45	4,970,852.78	234,314.33	0.00
88059FBG5	TENNESSEE VALLEY AUTHORITY	0.00%	05/01/2030	07/19/2005	3,444,000.00	1,035,960.68	2,037,229.32	2,128,137.14	90,907.82	0.00
88059FBG5	TENNESSEE VALLEY AUTHORITY	0.00%	05/01/2030	03/08/2016	1,380,000.00	876,493.20	876,493.20	852,737.88	0.00	(23,755.32)
Totals for Cusip					4,824,000.00	1,912,453.88	2,913,722.52	2,980,875.02	90,907.82	(23,755.32)
88167AAC5	TEVA PHARMACEUTICALS NE	2.20%	07/21/2021	07/18/2016	3,325,000.00	3,319,513.75	3,319,513.75	3,180,984.28	0.00	(138,529.47)
Totals for Cusip					3,325,000.00	3,319,513.75	3,319,513.75	3,180,984.28	0.00	(138,529.47)
883203BL4	TEXTRON INC	5.60%	12/01/2017	11/29/2007	1,900,000.00	1,899,867.00	2,019,458.70	1,967,223.90	0.00	(52,234.80)
883203BL4	TEXTRON INC	5.60%	12/01/2017	11/29/2007	145,000.00	145,265.35	154,116.59	150,130.25	0.00	(3,986.34)
Totals for Cusip					2,045,000.00	2,045,132.35	2,173,575.29	2,117,354.15	0.00	(56,221.14)
883203BT7	TEXTRON INC	3.65%	03/01/2021	01/23/2014	340,000.00	339,442.40	342,120.58	349,271.12	7,150.54	0.00
883203BT7	TEXTRON INC	3.65%	03/01/2021	01/29/2015	1,238,000.00	1,289,723.64	1,245,721.41	1,271,757.78	26,036.37	0.00
Totals for Cusip					1,578,000.00	1,629,166.04	1,587,841.99	1,621,028.90	33,186.91	0.00
883203BU4	TEXTRON INC	4.30%	03/01/2024	05/22/2014	750,000.00	777,405.00	763,891.50	777,950.25	14,058.75	0.00
Totals for Cusip					750,000.00	777,405.00	763,891.50	777,950.25	14,058.75	0.00
883203BW0	TEXTRON INC	4.00%	03/15/2026	03/04/2016	440,000.00	436,664.80	436,664.80	440,524.04	3,859.24	0.00
Totals for Cusip					440,000.00	436,664.80	436,664.80	440,524.04	3,859.24	0.00
883556BN1	THERMO FISHER SCIENTIFIC INC	3.00%	04/15/2023	04/04/2016	1,020,000.00	1,015,022.40	1,015,022.40	1,002,524.34	0.00	(12,498.06)
Totals for Cusip					1,020,000.00	1,015,022.40	1,015,022.40	1,002,524.34	0.00	(12,498.06)
883556BR2	THERMO FISHER SCIENTIFIC INC	2.95%	09/19/2026	09/14/2016	850,000.00	839,689.50	839,689.50	802,612.50	0.00	(37,077.00)
Totals for Cusip					850,000.00	839,689.50	839,689.50	802,612.50	0.00	(37,077.00)
887315AM1	TIME WARNER COS INC	9.15%	02/01/2023	01/19/2006	375,000.00	460,886.25	486,540.75	480,918.00	0.00	(5,622.75)

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887315AM1	TIME WARNER COS INC	9.15%	02/01/2023	08/31/2009	285,000.00	346,038.45	369,770.97	365,497.68	0.00	(4,273.29)
887315AM1	TIME WARNER COS INC	9.15%	02/01/2023	10/01/2010	250,000.00	341,020.00	324,360.50	320,612.00	0.00	(3,748.50)
	Totals for Cusip				910,000.00	1,147,944.70	1,180,672.22	1,167,027.68	0.00	(13,644.54)
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	09/30/2008	425,000.00	373,889.50	519,692.98	525,552.88	5,859.90	0.00
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	10/28/2008	430,000.00	353,804.00	525,807.01	531,735.85	5,928.84	0.00
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	05/02/2012	425,000.00	551,097.50	519,692.98	525,552.88	5,859.90	0.00
	Totals for Cusip				1,280,000.00	1,278,791.00	1,565,192.97	1,582,841.61	17,648.64	0.00
887317BA2	TIME WARNER INC	2.95%	07/15/2026	05/05/2016	1,335,000.00	1,317,671.70	1,317,671.70	1,243,581.87	0.00	(74,089.83)
	Totals for Cusip				1,335,000.00	1,317,671.70	1,317,671.70	1,243,581.87	0.00	(74,089.83)
887317BB0	TIME WARNER INC	3.80%	02/15/2027	11/29/2016	445,000.00	443,286.75	443,286.75	442,472.85	0.00	(813.90)
	Totals for Cusip				445,000.00	443,286.75	443,286.75	442,472.85	0.00	(813.90)
891490AT1	TOSCO CORP	8.12%	02/15/2030	08/24/2005	1,200,000.00	1,669,812.00	1,500,255.60	1,644,159.60	143,904.00	0.00
	Totals for Cusip				1,200,000.00	1,669,812.00	1,500,255.60	1,644,159.60	143,904.00	0.00
893939AE8	TRAVELERS PROP CASUALTY	7.75%	04/15/2026	12/03/2010	2,400,000.00	2,962,680.00	3,142,192.80	3,152,097.60	9,904.80	0.00
893939AE8	TRAVELERS PROP CASUALTY	7.75%	04/15/2026	07/23/2015	710,000.00	948,936.30	929,565.37	932,495.54	2,930.17	0.00
	Totals for Cusip				3,110,000.00	3,911,616.30	4,071,758.17	4,084,593.14	12,834.97	0.00
89837RAD4	DARTMOUTH COLLEGE	3.47%	06/01/2046	04/05/2016	750,000.00	749,962.50	749,962.50	704,382.00	0.00	(45,580.50)
	Totals for Cusip				750,000.00	749,962.50	749,962.50	704,382.00	0.00	(45,580.50)
899043AA1	TUFTS UNIVERSITY	5.02%	04/15/2112	03/22/2012	1,940,000.00	1,940,000.00	1,996,033.02	2,025,088.40	29,055.38	0.00
	Totals for Cusip				1,940,000.00	1,940,000.00	1,996,033.02	2,025,088.40	29,055.38	0.00
90131HAS4	21ST CENTURY FOX AMERICA	8.88%	04/26/2023	04/06/2015	500,000.00	518,648.20	654,046.00	650,535.50	0.00	(3,510.50)
90131HAS4	21ST CENTURY FOX AMERICA	8.88%	04/26/2023	04/06/2015	15,000.00	18,350.24	19,621.38	19,516.07	0.00	(105.31)

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90131HAS4	21ST CENTURY FOX AMERICA	8.88%	04/26/2023	04/06/2015	1,585,000.00	1,847,075.04	2,073,325.82	2,062,197.54	0.00	(11,128.28)
Totals for Cusip					2,100,000.00	2,384,073.48	2,746,993.20	2,732,249.11	0.00	(14,744.09)
90131HBB0	21ST CENTURY FOX AMERICA	7.28%	06/30/2028	04/06/2015	500,000.00	532,495.31	599,838.50	632,335.00	32,496.50	0.00
Totals for Cusip					500,000.00	532,495.31	599,838.50	632,335.00	32,496.50	0.00
90131HBD6	21ST CENTURY FOX AMERICA	6.55%	03/15/2033	04/06/2015	520,000.00	529,336.12	592,630.48	631,226.44	38,595.96	0.00
Totals for Cusip					520,000.00	529,336.12	592,630.48	631,226.44	38,595.96	0.00
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	08/25/2011	450,000.00	536,346.00	484,957.80	466,762.50	0.00	(18,195.30)
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	01/19/2012	1,125,000.00	1,305,045.00	1,212,394.50	1,166,906.25	0.00	(45,488.25)
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	01/31/2012	1,075,000.00	1,274,434.00	1,158,510.30	1,115,043.75	0.00	(43,466.55)
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	05/28/2014	1,450,000.00	1,687,800.00	1,562,641.80	1,504,012.50	0.00	(58,629.30)
Totals for Cusip					4,100,000.00	4,803,625.00	4,418,504.40	4,252,725.00	0.00	(165,779.40)
902133AK3	TYCO ELECTRONICS GROUP	4.88%	01/15/2021	12/15/2010	740,000.00	735,722.80	798,160.30	799,272.52	1,112.22	0.00
Totals for Cusip					740,000.00	735,722.80	798,160.30	799,272.52	1,112.22	0.00
902133AM9	TYCO ELECTRONICS GROUP	3.50%	02/03/2022	12/16/2013	1,025,000.00	982,913.50	1,043,610.93	1,054,726.02	11,115.09	0.00
Totals for Cusip					1,025,000.00	982,913.50	1,043,610.93	1,054,726.02	11,115.09	0.00
902133AN7	TYCO ELECTRONICS GROUP	2.38%	12/17/2018	11/20/2013	515,000.00	512,388.95	514,289.82	519,967.18	5,677.36	0.00
Totals for Cusip					515,000.00	512,388.95	514,289.82	519,967.18	5,677.36	0.00
902133AT4	TYCO ELECTRONICS GROUP	3.70%	02/15/2026	01/25/2016	315,000.00	314,234.55	314,234.55	321,559.25	7,324.70	0.00
Totals for Cusip					315,000.00	314,234.55	314,234.55	321,559.25	7,324.70	0.00
902494AW3	TYSON FOODS INC	2.65%	08/15/2019	08/05/2014	395,000.00	394,739.30	395,218.83	398,765.14	3,546.31	0.00
Totals for Cusip					395,000.00	394,739.30	395,218.83	398,765.14	3,546.31	0.00

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90261XHC9	UBS AG STAMFORD CT	1.38%	08/14/2017	08/11/2014	3,450,000.00	3,438,891.00	3,428,713.50	3,448,871.85	20,158.35	0.00
	Totals for Cusip				3,450,000.00	3,438,891.00	3,428,713.50	3,448,871.85	20,158.35	0.00
90261XHL9	UBS AG STAMFORD CT	1.38%	06/01/2017	05/27/2015	1,000,000.00	999,060.00	995,235.00	999,766.00	4,531.00	0.00
	Totals for Cusip				1,000,000.00	999,060.00	995,235.00	999,766.00	4,531.00	0.00
903280AD7	USAA CAPITAL CORP	2.12%	06/03/2019	05/05/2014	2,800,000.00	2,799,860.00	2,797,676.00	2,813,325.20	15,649.20	0.00
	Totals for Cusip				2,800,000.00	2,799,860.00	2,797,676.00	2,813,325.20	15,649.20	0.00
904764AU1	UNILEVER CAPITAL CORP	2.00%	07/28/2026	07/25/2016	1,330,000.00	1,308,946.10	1,308,946.10	1,214,420.34	0.00	(94,525.76)
	Totals for Cusip				1,330,000.00	1,308,946.10	1,308,946.10	1,214,420.34	0.00	(94,525.76)
90521APJ1	UNION BANK NA	2.62%	09/26/2018	09/19/2013	900,000.00	899,793.00	908,639.10	909,837.00	1,197.90	0.00
	Totals for Cusip				900,000.00	899,793.00	908,639.10	909,837.00	1,197.90	0.00
906548CK6	UNION ELECTRIC CO	3.50%	04/15/2024	02/11/2016	1,300,000.00	1,380,015.00	1,380,015.00	1,338,092.60	0.00	(41,922.40)
	Totals for Cusip				1,300,000.00	1,380,015.00	1,380,015.00	1,338,092.60	0.00	(41,922.40)
907818DP0	UNION PACIFIC CORP	4.25%	04/15/2043	03/12/2013	1,860,000.00	1,834,108.80	1,864,116.18	1,915,677.24	51,561.06	0.00
907818DP0	UNION PACIFIC CORP	4.25%	04/15/2043	05/23/2016	410,000.00	433,849.70	433,849.70	422,272.94	0.00	(11,576.76)
	Totals for Cusip				2,270,000.00	2,267,958.50	2,297,965.88	2,337,950.18	51,561.06	(11,576.76)
907818EG9	UNION PACIFIC CORP	4.38%	11/15/2065	10/26/2015	430,000.00	412,984.90	398,599.25	427,627.26	29,028.01	0.00
907818EG9	UNION PACIFIC CORP	4.38%	11/15/2065	02/25/2016	1,000,000.00	951,060.00	951,060.00	994,482.00	43,422.00	0.00
	Totals for Cusip				1,430,000.00	1,364,044.90	1,349,659.25	1,422,109.26	72,450.01	0.00
909319AA3	UNITED AIR 2013-1 A	4.30%	02/15/2027	08/01/2013	599,933.87	599,933.87	620,931.55	617,931.89	0.00	(2,999.66)
	Totals for Cusip				599,933.87	599,933.87	620,931.55	617,931.89	0.00	(2,999.66)
911312AK2	UNITED PARCEL SERVICE	5.12%	04/01/2019	06/04/2013	3,100,000.00	3,628,798.00	3,420,747.70	3,329,074.50	0.00	(91,673.20)
	Totals for Cusip				3,100,000.00	3,628,798.00	3,420,747.70	3,329,074.50	0.00	(91,673.20)

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911312AN6	UNITED PARCEL SERVICE	4.88%	11/15/2040	09/23/2015	480,000.00	534,768.00	532,241.28	548,977.92	16,736.64	0.00
Totals for Cusip					480,000.00	534,768.00	532,241.28	548,977.92	16,736.64	0.00
9128334S6	US TREASURY STRIP	0.00%	08/15/2031	02/27/2012	25,000,000.00	13,856,250.00	16,030,200.00	16,446,075.00	415,875.00	0.00
9128334S6	US TREASURY STRIP	0.00%	08/15/2031	12/24/2013	5,000,000.00	2,518,500.00	3,206,040.00	3,289,215.00	83,175.00	0.00
9128334S6	US TREASURY STRIP	0.00%	08/15/2031	06/09/2014	8,280,000.00	4,623,634.80	5,309,202.24	5,446,940.04	137,737.80	0.00
Totals for Cusip					38,280,000.00	20,998,384.80	24,545,442.24	25,182,230.04	636,787.80	0.00
913017AR0	UNITED TECHNOLOGIES	8.88%	11/15/2019	10/01/2009	1,000,000.00	1,354,070.00	1,228,476.00	1,186,922.00	0.00	(41,554.00)
Totals for Cusip					1,000,000.00	1,354,070.00	1,228,476.00	1,186,922.00	0.00	(41,554.00)
913017AS8	UNITED TECHNOLOGIES	8.75%	03/01/2021	12/02/2009	325,000.00	437,290.75	417,216.48	404,538.55	0.00	(12,677.93)
Totals for Cusip					325,000.00	437,290.75	417,216.48	404,538.55	0.00	(12,677.93)
913017BK4	UNITED TECHNOLOGIES	6.05%	06/01/2036	05/23/2006	495,000.00	491,401.35	593,573.81	620,001.36	26,427.55	0.00
913017BK4	UNITED TECHNOLOGIES	6.05%	06/01/2036	01/07/2010	180,000.00	193,057.20	215,845.02	225,455.04	9,610.02	0.00
913017BK4	UNITED TECHNOLOGIES	6.05%	06/01/2036	10/20/2010	225,000.00	262,246.50	269,806.28	281,818.80	12,012.52	0.00
Totals for Cusip					900,000.00	946,705.05	1,079,225.11	1,127,275.20	48,050.09	0.00
913017BZ1	UNITED TECHNOLOGIES	1.78%	05/04/2018	04/29/2015	3,800,000.00	3,814,250.00	3,761,639.00	3,800,828.40	39,189.40	0.00
Totals for Cusip					3,800,000.00	3,814,250.00	3,761,639.00	3,800,828.40	39,189.40	0.00
91324PAX0	UNITEDHEALTH GROUP INC	6.50%	06/15/2037	02/27/2008	1,430,000.00	1,414,128.46	1,795,090.44	1,837,795.96	42,705.52	0.00
Totals for Cusip					1,430,000.00	1,414,128.46	1,795,090.44	1,837,795.96	42,705.52	0.00
91324PBUS	UNITEDHEALTH GROUP INC	4.62%	11/15/2041	05/05/2016	335,000.00	372,603.75	372,603.75	353,808.91	0.00	(18,794.84)
Totals for Cusip					335,000.00	372,603.75	372,603.75	353,808.91	0.00	(18,794.84)
91324PCM2	UNITEDHEALTH GROUP INC	2.70%	07/15/2020	07/20/2015	1,050,000.00	1,049,370.00	1,061,000.85	1,065,797.25	4,796.40	0.00

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Totals for Cusip					1,050,000.00	1,049,370.00	1,061,000.85	1,065,797.25	4,796.40	0.00
91324PCP5	UNITEDHEALTH GROUP INC	3.75%	07/15/2025	07/20/2015	725,000.00	723,035.25	747,385.10	750,544.65	3,159.55	0.00
Totals for Cusip					725,000.00	723,035.25	747,385.10	750,544.65	3,159.55	0.00
91324PCR1	UNITEDHEALTH GROUP INC	4.75%	07/15/2045	07/20/2015	140,000.00	139,424.60	147,460.60	154,226.52	6,765.92	0.00
Totals for Cusip					140,000.00	139,424.60	147,460.60	154,226.52	6,765.92	0.00
91481CAA8	UNIVERSITY OF PENNSYLVANIA	4.67%	09/01/2112	03/29/2012	900,000.00	900,000.00	903,675.60	889,727.40	0.00	(13,948.20)
Totals for Cusip					900,000.00	900,000.00	903,675.60	889,727.40	0.00	(13,948.20)
914886AB2	UNIV OF SOUTHERN CALIFORNIA	3.03%	10/01/2039	08/15/2016	3,605,000.00	3,605,000.00	3,605,000.00	3,201,881.69	0.00	(403,118.31)
Totals for Cusip					3,605,000.00	3,605,000.00	3,605,000.00	3,201,881.69	0.00	(403,118.31)
92276MBA2	VENTAS REALTY LP/CAP CRP	2.00%	02/15/2018	12/06/2012	435,000.00	433,864.65	432,875.90	435,895.23	3,019.33	0.00
Totals for Cusip					435,000.00	433,864.65	432,875.90	435,895.23	3,019.33	0.00
92343VAW4	VERIZON COMMUNICATIONS	6.00%	04/01/2041	04/10/2013	455,000.00	548,930.20	491,481.90	522,602.99	31,121.09	0.00
Totals for Cusip					455,000.00	548,930.20	491,481.90	522,602.99	31,121.09	0.00
92343VBC7	VERIZON COMMUNICATIONS	3.50%	11/01/2021	03/25/2014	800,000.00	806,096.00	816,799.20	825,739.20	8,940.00	0.00
Totals for Cusip					800,000.00	806,096.00	816,799.20	825,739.20	8,940.00	0.00
92343VCX0	VERIZON COMMUNICATIONS	4.52%	09/15/2048	11/02/2016	3,000,000.00	3,011,970.00	3,011,970.00	2,876,736.00	0.00	(135,234.00)
Totals for Cusip					3,000,000.00	3,011,970.00	3,011,970.00	2,876,736.00	0.00	(135,234.00)
927804FC3	VIRGINIA ELECTRIC & POWER	5.95%	09/15/2017	05/08/2008	950,000.00	978,367.00	1,021,055.25	978,854.35	0.00	(42,200.90)
927804FC3	VIRGINIA ELECTRIC & POWER	5.95%	09/15/2017	08/14/2009	685,000.00	743,615.45	736,234.58	705,805.51	0.00	(30,429.07)
Totals for Cusip					1,635,000.00	1,721,982.45	1,757,289.83	1,684,659.86	0.00	(72,629.97)
927804FR0	VIRGINIA ELECTRIC & POWER	4.45%	02/15/2044	02/04/2014	540,000.00	535,744.80	555,407.82	566,927.64	11,519.82	0.00
Totals for Cusip					540,000.00	535,744.80	555,407.82	566,927.64	11,519.82	0.00

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928668AA0	VOLKSWAGEN GROUP AMERICA	1.25%	05/23/2017	05/15/2014	1,800,000.00	1,798,884.00	1,756,971.00	1,797,084.00	40,113.00	0.00
	Totals for Cusip				1,800,000.00	1,798,884.00	1,756,971.00	1,797,084.00	40,113.00	0.00
928670AK4	VOLKSWAGEN INTL FIN	2.38%	03/22/2017	05/12/2015	1,000,000.00	1,023,870.00	994,964.00	1,002,250.00	7,286.00	0.00
	Totals for Cusip				1,000,000.00	1,023,870.00	994,964.00	1,002,250.00	7,286.00	0.00
92890HAB8	WEA FINANCE LLC / WESTFIEL	2.70%	09/17/2019	09/10/2014	1,600,000.00	1,596,800.00	1,586,819.20	1,618,315.20	31,496.00	0.00
	Totals for Cusip				1,600,000.00	1,596,800.00	1,586,819.20	1,618,315.20	31,496.00	0.00
93884PDW7	WASHINGTON GAS AND LIGHT	3.80%	09/15/2046	09/13/2016	695,000.00	695,000.00	695,000.00	654,134.00	0.00	(40,866.00)
	Totals for Cusip				695,000.00	695,000.00	695,000.00	654,134.00	0.00	(40,866.00)
94974BGU8	WELLS FARGO AND CO	4.75%	12/07/2046	12/01/2016	940,000.00	938,214.00	938,214.00	953,964.64	15,750.64	0.00
	Totals for Cusip				940,000.00	938,214.00	938,214.00	953,964.64	15,750.64	0.00
95709TAJ9	WESTAR ENERGY	4.10%	04/01/2043	05/12/2014	1,690,000.00	1,633,807.50	1,641,377.01	1,692,420.08	51,043.07	0.00
	Totals for Cusip				1,690,000.00	1,633,807.50	1,641,377.01	1,692,420.08	51,043.07	0.00
960386AJ9	WABTEC	3.45%	11/15/2026	10/31/2016	1,175,000.00	1,174,588.75	1,174,588.75	1,129,482.85	0.00	(45,105.90)
	Totals for Cusip				1,175,000.00	1,174,588.75	1,174,588.75	1,129,482.85	0.00	(45,105.90)
962166AT1	WEYERHAEUSER CO	8.50%	01/15/2025	09/09/2013	650,000.00	798,882.50	834,067.65	840,472.75	6,405.10	0.00
	Totals for Cusip				650,000.00	798,882.50	834,067.65	840,472.75	6,405.10	0.00
963320AQ9	WHIRLPOOL CORP	2.40%	03/01/2019	02/20/2014	540,000.00	538,779.60	537,851.88	542,083.32	4,231.44	0.00
	Totals for Cusip				540,000.00	538,779.60	537,851.88	542,083.32	4,231.44	0.00
976656CC0	WISCONSIN ELECTRIC POWER	4.25%	12/15/2019	12/08/2009	2,805,000.00	2,795,967.90	3,012,959.90	2,982,949.20	0.00	(30,010.70)
	Totals for Cusip				2,805,000.00	2,795,967.90	3,012,959.90	2,982,949.20	0.00	(30,010.70)
976826BF3	WISCONSIN POWER & LIGHT	7.60%	10/01/2038	10/01/2008	1,870,000.00	1,837,536.80	2,692,863.58	2,741,844.49	48,980.91	0.00



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Totals for Cusip					1,870,000.00	1,837,536.80	2,692,863.58	2,741,844.49	48,980.91	0.00
983024AF7	WYETH	6.45%	02/01/2024	07/11/2016	1,000,000.00	1,291,070.00	1,291,070.00	1,217,635.00	0.00	(73,435.00)
Totals for Cusip					1,000,000.00	1,291,070.00	1,291,070.00	1,217,635.00	0.00	(73,435.00)
983024AN0	WYETH	5.95%	04/01/2037	02/23/2010	815,000.00	847,388.10	969,061.08	1,025,634.31	56,573.23	0.00
983024AN0	WYETH	5.95%	04/01/2037	09/16/2010	480,000.00	552,566.40	570,735.36	604,054.56	33,319.20	0.00
983024AN0	WYETH	5.95%	04/01/2037	10/21/2016	750,000.00	992,595.00	992,595.00	943,835.25	0.00	(48,759.75)
Totals for Cusip					2,045,000.00	2,392,549.50	2,532,391.44	2,573,524.12	89,892.43	(48,759.75)
98372PAM0	XL CAPITAL LTD	5.75%	10/01/2021	09/27/2011	1,150,000.00	1,150,000.00	1,281,495.60	1,278,031.80	0.00	(3,463.80)
98372PAM0	XL CAPITAL LTD	5.75%	10/01/2021	10/08/2015	400,000.00	454,904.00	445,737.60	444,532.80	0.00	(1,204.80)
Totals for Cusip					1,550,000.00	1,604,904.00	1,727,233.20	1,722,564.60	0.00	(4,668.60)
984121BQ5	XEROX CORP	6.75%	02/01/2017	06/18/2010	345,000.00	387,445.35	361,533.78	346,246.14	0.00	(15,287.64)
Totals for Cusip					345,000.00	387,445.35	361,533.78	346,246.14	0.00	(15,287.64)
98419MAB6	XYLEM INC	4.88%	10/01/2021	07/16/2012	4,525,000.00	4,522,005.39	4,809,826.13	4,885,063.30	75,237.17	0.00
Totals for Cusip					4,525,000.00	4,522,005.39	4,809,826.13	4,885,063.30	75,237.17	0.00
98419MAK6	XYLEM INC	4.38%	11/01/2046	10/03/2016	205,000.00	202,861.85	202,861.85	201,940.38	0.00	(921.47)
Totals for Cusip					205,000.00	202,861.85	202,861.85	201,940.38	0.00	(921.47)
98420EAB1	XLIT LTD	5.25%	12/15/2043	11/18/2013	280,000.00	279,356.00	289,603.72	289,348.36	0.00	(255.36)
98420EAB1	XLIT LTD	5.25%	12/15/2043	08/20/2015	320,000.00	343,907.20	330,975.68	330,683.84	0.00	(291.84)
Totals for Cusip					600,000.00	623,263.20	620,579.40	620,032.20	0.00	(547.20)
98956PAE2	ZIMMER BIOMET HOLDINGS INC	2.00%	04/01/2018	03/10/2015	660,000.00	659,551.20	655,933.74	660,805.86	4,872.12	0.00
Totals for Cusip					660,000.00	659,551.20	655,933.74	660,805.86	4,872.12	0.00
98978VAG8	ZOETIS INC	1.88%	02/01/2018	10/25/2013	1,005,000.00	1,004,498.25	991,568.18	1,004,996.99	13,428.81	0.00

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Totals for Cusip					1,005,000.00	1,004,498.25	991,568.18	1,004,996.99	13,428.81	0.00
Totals for Corporate					901,842,747.97	809,870,827.10	883,673,376.38	890,045,232.63	18,180,586.62	(11,808,730.37)
Fed Agency										
3134A3ZU3	FREDDIE MAC	0.00%	12/14/2029	06/09/2016	7,000,000.00	4,856,040.00	4,856,040.00	4,562,915.00	0.00	(293,125.00)
Totals for Cusip					7,000,000.00	4,856,040.00	4,856,040.00	4,562,915.00	0.00	(293,125.00)
3134A4CP7	FREDDIE MAC	0.00%	03/15/2031	06/09/2016	2,000,000.00	1,319,860.00	1,319,860.00	1,215,254.00	0.00	(104,606.00)
Totals for Cusip					2,000,000.00	1,319,860.00	1,319,860.00	1,215,254.00	0.00	(104,606.00)
3134A4NQ3	FREDDIE MAC	0.00%	01/15/2030	06/09/2016	3,117,000.00	2,139,976.35	2,139,976.35	1,981,536.12	0.00	(158,440.23)
Totals for Cusip					3,117,000.00	2,139,976.35	2,139,976.35	1,981,536.12	0.00	(158,440.23)
31359MEU3	FANNIE MAE	6.25%	05/15/2029	07/07/2016	755,000.00	1,112,391.33	1,112,391.33	1,000,760.81	0.00	(111,630.52)
Totals for Cusip					755,000.00	1,112,391.33	1,112,391.33	1,000,760.81	0.00	(111,630.52)
31359YBD8	FNMA STRIP	0.00%	05/15/2027	09/12/2016	2,015,000.00	1,556,244.95	1,556,244.95	1,454,441.11	0.00	(101,803.84)
Totals for Cusip					2,015,000.00	1,556,244.95	1,556,244.95	1,454,441.11	0.00	(101,803.84)
31359YBH9	FNMA STRIP	0.00%	05/15/2029	06/09/2016	1,530,000.00	1,076,814.00	1,076,814.00	1,011,042.36	0.00	(65,771.64)
Totals for Cusip					1,530,000.00	1,076,814.00	1,076,814.00	1,011,042.36	0.00	(65,771.64)
31359YEA1	FNMA STRIP	0.00%	05/15/2030	11/09/2012	4,275,000.00	2,444,487.75	2,600,414.10	2,647,960.65	47,546.55	0.00
Totals for Cusip					4,275,000.00	2,444,487.75	2,600,414.10	2,647,960.65	47,546.55	0.00
31364DPJ9	FANNIE MAE	0.00%	03/23/2027	11/09/2012	3,474,000.00	2,265,669.85	2,408,263.65	2,436,000.07	27,736.42	0.00
Totals for Cusip					3,474,000.00	2,265,669.85	2,408,263.65	2,436,000.07	27,736.42	0.00
3136F7NM5	FANNIE MAE	0.00%	11/15/2030	11/09/2012	4,385,000.00	2,454,591.45	2,585,816.96	2,710,232.57	124,415.61	0.00
Totals for Cusip					4,385,000.00	2,454,591.45	2,585,816.96	2,710,232.57	124,415.61	0.00

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76116EGF1	RFCO STRIP	0.00%	01/15/2025	05/25/2011	5,709,000.00	3,174,483.74	4,395,787.28	4,572,315.26	176,527.98	0.00
	Totals for Cusip				5,709,000.00	3,174,483.74	4,395,787.28	4,572,315.26	176,527.98	0.00
76116EGH7	RFCO STRIP	0.00%	01/15/2026	12/31/1997	35,500,000.00	3,639,622.13	26,146,140.50	27,365,033.00	1,218,892.50	0.00
76116EGH7	RFCO STRIP	0.00%	01/15/2026	12/31/1997	15,000,000.00	1,476,802.37	11,047,665.00	11,562,690.00	515,025.00	0.00
	Totals for Cusip				50,500,000.00	5,116,424.50	37,193,805.50	38,927,723.00	1,733,917.50	0.00
76116EGJ3	RFCO STRIP	0.00%	07/15/2026	12/31/1997	4,290,000.00	425,269.82	3,148,478.19	3,180,833.37	32,355.18	0.00
	Totals for Cusip				4,290,000.00	425,269.82	3,148,478.19	3,180,833.37	32,355.18	0.00
76116EGK0	RFCO STRIP	0.00%	01/15/2027	12/31/1997	28,835,000.00	2,763,822.60	20,615,669.76	21,457,651.76	841,982.00	0.00
	Totals for Cusip				28,835,000.00	2,763,822.60	20,615,669.76	21,457,651.76	841,982.00	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	12/31/1997	4,209,000.00	362,030.76	2,949,279.97	2,969,070.69	19,790.72	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	12/31/1997	21,000,000.00	1,579,995.53	14,714,868.00	14,813,610.00	98,742.00	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	12/31/1997	27,780,000.00	2,492,113.88	19,465,668.24	19,596,289.80	130,621.56	0.00
	Totals for Cusip				52,989,000.00	4,434,140.17	37,129,816.21	37,378,970.49	249,154.28	0.00
76116EGN4	RFCO STRIP	0.00%	07/15/2028	12/31/1997	21,579,000.00	1,873,403.51	14,814,717.19	14,958,519.64	143,802.45	0.00
	Totals for Cusip				21,579,000.00	1,873,403.51	14,814,717.19	14,958,519.64	143,802.45	0.00
76116EGP9	RFCO STRIP	0.00%	01/15/2029	12/31/1997	4,330,000.00	342,745.10	2,909,682.06	2,957,372.68	47,690.62	0.00
76116EGP9	RFCO STRIP	0.00%	01/15/2029	12/31/1997	3,163,000.00	251,126.08	2,125,479.07	2,160,316.35	34,837.28	0.00
	Totals for Cusip				7,493,000.00	593,871.18	5,035,161.13	5,117,689.03	82,527.90	0.00
76116EHF0	RFCO STRIP	0.00%	04/15/2026	12/31/1997	9,725,000.00	1,017,501.98	7,192,969.83	7,276,818.78	83,848.95	0.00
	Totals for Cusip				9,725,000.00	1,017,501.98	7,192,969.83	7,276,818.78	83,848.95	0.00
76116EHH6	RFCO STRIP	0.00%	04/15/2027	12/31/1997	8,875,000.00	805,875.00	6,337,460.00	6,543,839.25	206,379.25	0.00
	Totals for Cusip				8,875,000.00	805,875.00	6,337,460.00	6,543,839.25	206,379.25	0.00

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76116EHK9	RFCO STRIP	0.00%	04/15/2028	12/31/1997	10,650,000.00	900,081.39	7,387,297.95	7,437,001.50	49,703.55	0.00
Totals for Cusip										
76116EHN3	RFCO STRIP	0.00%	10/15/2029	12/31/1997	15,478,000.00	1,134,912.30	10,045,918.51	10,220,928.26	175,009.75	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	12/31/1997	20,000,000.00	1,535,082.56	12,980,900.00	13,207,040.00	226,140.00	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	12/31/1997	1,041,000.00	78,449.72	675,655.85	687,426.43	11,770.58	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	12/31/1997	10,000,000.00	719,875.49	6,490,450.00	6,603,520.00	113,070.00	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	05/19/2009	2,305,000.00	843,383.27	1,496,048.73	1,522,111.36	26,062.63	0.00
Totals for Cusip										
76116FAC1	RFCSP STRIP	0.00%	04/15/2030	12/31/1997	14,522,000.00	1,474,880.62	9,078,704.22	9,404,737.64	326,033.42	0.00
Totals for Cusip										
76116FAD9	RFCSP STRIP	0.00%	07/15/2020	11/09/2004	12,210,000.00	5,384,854.20	11,152,931.46	11,436,142.41	283,210.95	0.00
Totals for Cusip										
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	10/07/2015	1,550,000.00	1,417,382.00	1,402,593.45	1,448,681.15	46,087.70	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	11/17/2015	630,000.00	570,691.80	570,086.37	588,818.79	18,732.42	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	12/01/2015	1,755,000.00	1,601,086.50	1,588,097.75	1,640,280.92	52,183.17	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/22/2016	1,240,000.00	1,149,641.20	1,149,641.20	1,158,944.92	9,303.72	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	04/27/2016	5,000,000.00	4,662,300.00	4,662,300.00	4,673,165.00	10,865.00	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	07/01/2016	5,055,000.00	4,807,278.16	4,807,278.16	4,724,569.82	0.00	(82,708.34)
Totals for Cusip										
76116FAG2	RFCSP STRIP	0.00%	01/15/2021	08/28/2001	17,185,000.00	5,343,675.75	15,379,939.15	15,799,957.74	420,018.59	0.00
76116FAG2	RFCSP STRIP	0.00%	01/15/2021	08/28/2001	25,129,000.00	7,813,862.55	22,489,525.23	23,103,703.12	614,177.89	0.00

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76116FAG2	RFCSP STRIP	0.00%	01/15/2021	08/28/2001	5,650,000.00	1,756,867.50	5,056,540.95	5,194,632.60	138,091.65	0.00
76116FAG2	RFCSP STRIP	0.00%	01/15/2021	08/28/2001	9,720,000.00	3,022,434.00	8,699,040.36	8,936,606.88	237,566.52	0.00
76116FAG2	RFCSP STRIP	0.00%	01/15/2021	12/23/2016	5,624,000.00	5,150,515.44	5,150,515.44	5,170,728.10	20,212.66	0.00
	Totals for Cusip				63,308,000.00	23,087,355.24	56,775,561.13	58,205,628.44	1,430,067.31	0.00
912833LU2	US TREASURY STRIP	0.00%	02/15/2025	10/01/2013	30,900,000.00	21,743,712.00	24,769,841.70	25,276,200.00	506,358.30	0.00
	Totals for Cusip				30,900,000.00	21,743,712.00	24,769,841.70	25,276,200.00	506,358.30	0.00
912833RZ5	US TREASURY STRIP	0.00%	08/15/2028	03/15/2013	6,700,000.00	4,253,160.00	4,777,850.40	4,871,851.40	94,001.00	0.00
	Totals for Cusip				6,700,000.00	4,253,160.00	4,777,850.40	4,871,851.40	94,001.00	0.00
	Totals for Fed Agency				420,890,000.00	114,794,994.63	315,330,843.31	321,541,551.31	7,128,793.57	(918,085.57)
	Foreign									
046353AM0	ASTRAZENECA PLC	4.38%	11/16/2045	12/02/2015	1,125,000.00	1,150,593.75	1,127,280.37	1,129,223.25	1,942.88	0.00
	Totals for Cusip				1,125,000.00	1,150,593.75	1,127,280.37	1,129,223.25	1,942.88	0.00
13645RAV6	CANADIAN PACIFIC RR CO	4.80%	09/15/2035	09/08/2015	1,085,000.00	1,080,019.85	1,071,449.44	1,171,157.68	99,708.24	0.00
	Totals for Cusip				1,085,000.00	1,080,019.85	1,071,449.44	1,171,157.68	99,708.24	0.00
13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	09/08/2015	1,860,000.00	1,860,000.00	1,884,116.76	2,226,964.98	342,848.22	0.00
13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	09/08/2015	140,000.00	142,480.80	141,815.24	167,621.02	25,805.78	0.00
13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	10/05/2015	150,000.00	158,913.00	151,944.90	179,593.95	27,649.05	0.00
	Totals for Cusip				2,150,000.00	2,161,393.80	2,177,876.90	2,574,179.95	396,303.05	0.00
219868BW5	CORP ANDINA DE FOMENTO	2.00%	05/10/2019	05/04/2016	1,755,000.00	1,754,842.05	1,754,842.05	1,743,562.67	0.00	(11,279.38)
	Totals for Cusip				1,755,000.00	1,754,842.05	1,754,842.05	1,743,562.67	0.00	(11,279.38)
219868BX3	CORP ANDINA DE FOMENTO	2.12%	09/27/2021	09/20/2016	1,800,000.00	1,796,598.00	1,796,598.00	1,742,706.00	0.00	(53,892.00)
	Totals for Cusip				1,800,000.00	1,796,598.00	1,796,598.00	1,742,706.00	0.00	(53,892.00)

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471048AW8	JPN BANK FOR INTL COOP	1.50%	07/21/2021	07/13/2016	1,000,000.00	995,260.00	995,260.00	958,779.00	0.00	(36,481.00)
	Totals for Cusip				1,000,000.00	995,260.00	995,260.00	958,779.00	0.00	(36,481.00)
471068AH9	JAPAN FIN ORG MUNICIPAL	2.12%	04/13/2021	04/06/2016	1,000,000.00	997,800.00	997,800.00	978,108.00	0.00	(19,692.00)
	Totals for Cusip				1,000,000.00	997,800.00	997,800.00	978,108.00	0.00	(19,692.00)
559222AR5	MAGNA INTERNATIONAL INC	4.15%	10/01/2025	12/01/2016	3,000,000.00	3,109,050.00	3,109,050.00	3,108,027.00	0.00	(1,023.00)
	Totals for Cusip				3,000,000.00	3,109,050.00	3,109,050.00	3,108,027.00	0.00	(1,023.00)
563469UL7	MANITOBA PROVINCE OF	2.12%	06/22/2026	11/30/2016	300,000.00	281,520.00	281,520.00	279,855.00	0.00	(1,665.00)
	Totals for Cusip				300,000.00	281,520.00	281,520.00	279,855.00	0.00	(1,665.00)
651333DR4	NEWFOUNDLAND	8.65%	10/22/2022	04/13/2016	2,200,000.00	2,926,242.00	2,926,242.00	2,730,466.20	0.00	(195,775.80)
	Totals for Cusip				2,200,000.00	2,926,242.00	2,926,242.00	2,730,466.20	0.00	(195,775.80)
656836AB9	NA DEVELOPMENT BANK	2.40%	10/26/2022	11/17/2016	16,000,000.00	15,985,760.00	15,985,760.00	15,532,176.00	0.00	(453,584.00)
	Totals for Cusip				16,000,000.00	15,985,760.00	15,985,760.00	15,532,176.00	0.00	(453,584.00)
709629AM1	PENTAIR FINANCE SA	2.90%	09/15/2018	09/09/2015	4,000,000.00	3,997,600.00	3,982,096.00	4,046,228.00	64,132.00	0.00
	Totals for Cusip				4,000,000.00	3,997,600.00	3,982,096.00	4,046,228.00	64,132.00	0.00
709629AP4	PENTAIR FINANCE SA	4.65%	09/15/2025	01/06/2016	1,750,000.00	1,796,760.00	1,796,760.00	1,794,983.75	0.00	(1,776.25)
	Totals for Cusip				1,750,000.00	1,796,760.00	1,796,760.00	1,794,983.75	0.00	(1,776.25)
903724BL5	UKRAINE GOVERNMENT INTERNATION	1.47%	09/29/2021	09/22/2016	1,800,000.00	1,800,000.00	1,800,000.00	1,757,239.20	0.00	(42,760.80)
	Totals for Cusip				1,800,000.00	1,800,000.00	1,800,000.00	1,757,239.20	0.00	(42,760.80)
BE62884816	BELGIUM KINGDOM OF	1.12%	08/03/2019	07/27/2016	2,200,000.00	2,196,700.00	2,196,700.00	2,165,653.60	0.00	(31,046.40)
	Totals for Cusip				2,200,000.00	2,196,700.00	2,196,700.00	2,165,653.60	0.00	(31,046.40)
	Totals for Foreign				41,165,000.00	42,030,139.45	41,999,234.76	41,712,345.30	562,086.17	(848,975.63)

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MMIP Investment										
818999963	MONEY MARKET INVESTMENT POOL			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2016	454.06	454.06	454.06	454.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2016	469.92	469.92	469.92	469.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2016	460.35	460.35	460.35	460.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2016	466,713.96	466,713.96	466,713.96	466,713.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2016	402.70	402.70	402.70	402.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2016	898,236.55	898,236.55	898,236.55	898,236.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2016	402.67	402.67	402.67	402.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2016	1,166.03	1,166.03	1,166.03	1,166.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2016	361.55	361.55	361.55	361.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2016	409,011.73	409,011.73	409,011.73	409,011.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2016	385.83	385.83	385.83	385.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2016	417.17	417.17	417.17	417.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2016	1,263.26	1,263.26	1,263.26	1,263.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2016	396.95	396.95	396.95	396.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2016	187,059.73	187,059.73	187,059.73	187,059.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/11/2016	378.27	378.27	378.27	378.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2016	402.54	402.54	402.54	402.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2016	476.13	476.13	476.13	476.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2016	474.93	474.93	474.93	474.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2016	1,395.20	1,395.20	1,395.20	1,395.20	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			05/18/2016	505.97	505.97	505.97	505.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2016	478.09	478.09	478.09	478.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2016	461.37	461.37	461.37	461.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2016	38,527.50	38,527.50	38,527.50	38,527.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/27/2016	418.08	418.08	418.08	418.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2016	432.08	432.08	432.08	432.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/25/2016	425.94	425.94	425.94	425.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2016	90,988.62	90,988.62	90,988.62	90,988.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2016	440.16	440.16	440.16	440.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2016	1,324.00	1,324.00	1,324.00	1,324.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2016	420.23	420.23	420.23	420.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2016	72,067.49	72,067.49	72,067.49	72,067.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2016	1,662.09	1,662.09	1,662.09	1,662.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2016	143.68	143.68	143.68	143.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2016	79.32	79.32	79.32	79.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2016	835,717.91	835,717.91	835,717.91	835,717.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2016	127.63	127.63	127.63	127.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2016	850,132.20	850,132.20	850,132.20	850,132.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2016	415.74	415.74	415.74	415.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2016	188.89	188.89	188.89	188.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2016	191.73	191.73	191.73	191.73	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL		06/10/2016	06/10/2016	273.55	273.55	273.55	273.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/08/2016	06/08/2016	868,151.34	868,151.34	868,151.34	868,151.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/13/2016	06/13/2016	264.89	264.89	264.89	264.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/14/2016	06/14/2016	916.80	916.80	916.80	916.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/15/2016	06/15/2016	596.50	596.50	596.50	596.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/16/2016	06/16/2016	251.85	251.85	251.85	251.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/17/2016	06/17/2016	232.57	232.57	232.57	232.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/20/2016	06/20/2016	225.97	225.97	225.97	225.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/20/2016	06/20/2016	135,035.86	135,035.86	135,035.86	135,035.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/21/2016	06/21/2016	688.77	688.77	688.77	688.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/22/2016	06/22/2016	242.50	242.50	242.50	242.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/23/2016	06/23/2016	237.40	237.40	237.40	237.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/24/2016	06/24/2016	277.14	277.14	277.14	277.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/29/2016	06/29/2016	322.83	322.83	322.83	322.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/27/2016	06/27/2016	316.88	316.88	316.88	316.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/29/2016	06/29/2016	869,176.33	869,176.33	869,176.33	869,176.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/30/2016	06/30/2016	312.44	312.44	312.44	312.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/30/2016	06/30/2016	427,965.56	427,965.56	427,965.56	427,965.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		07/01/2016	07/01/2016	252.42	252.42	252.42	252.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		06/28/2016	06/28/2016	944.15	944.15	944.15	944.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		07/05/2016	07/05/2016	95.66	95.66	95.66	95.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		07/06/2016	07/06/2016	467.44	467.44	467.44	467.44	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			07/07/2016	177.73	177.73	177.73	177.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2016	135,610.90	135,610.90	135,610.90	135,610.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2016	118.77	118.77	118.77	118.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2016	153.93	153.93	153.93	153.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2016	135.28	135.28	135.28	135.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2016	166,416.87	166,416.87	166,416.87	166,416.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2016	104,901.50	104,901.50	104,901.50	104,901.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2016	275.68	275.68	275.68	275.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2016	426.45	426.45	426.45	426.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2016	374.33	374.33	374.33	374.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2016	217.13	217.13	217.13	217.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2016	673.55	673.55	673.55	673.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2016	235.33	235.33	235.33	235.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2016	348,783.06	348,783.06	348,783.06	348,783.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2016	243.26	243.26	243.26	243.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2016	88,739.83	88,739.83	88,739.83	88,739.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2016	156.40	156.40	156.40	156.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2016	563.70	563.70	563.70	563.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2016	487,548.28	487,548.28	487,548.28	487,548.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2016	943.82	943.82	943.82	943.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2016	327.72	327.72	327.72	327.72	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			07/27/2016	297.13	297.13	297.13	297.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2016	347.00	347.00	347.00	347.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2016	402,690.56	402,690.56	402,690.56	402,690.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2016	576.33	576.33	576.33	576.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2016	1,416.64	1,416.64	1,416.64	1,416.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2016	301.20	301.20	301.20	301.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2016	267.13	267.13	267.13	267.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2016	326.86	326.86	326.86	326.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2016	328.00	328.00	328.00	328.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2016	920.09	920.09	920.09	920.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2016	261.51	261.51	261.51	261.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2016	272.04	272.04	272.04	272.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2016	462.59	462.59	462.59	462.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2016	317,931.94	317,931.94	317,931.94	317,931.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2016	473.64	473.64	473.64	473.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2016	1,304.82	1,304.82	1,304.82	1,304.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2016	404.74	404.74	404.74	404.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2016	398.54	398.54	398.54	398.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2016	414.88	414.88	414.88	414.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2016	416.29	416.29	416.29	416.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2016	1,209.49	1,209.49	1,209.49	1,209.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2016	368.99	368.99	368.99	368.99	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/25/2016	390.55	390.55	390.55	390.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2016	371.64	371.64	371.64	371.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2016	604.09	604.09	604.09	604.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/01/2016	415.16	415.16	415.16	415.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/02/2016	307.29	307.29	307.29	307.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2016	374.50	374.50	374.50	374.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2016	115,343.75	115,343.75	115,343.75	115,343.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2016	1,195.54	1,195.54	1,195.54	1,195.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2016	776,739.99	776,739.99	776,739.99	776,739.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2016	316.84	316.84	316.84	316.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2016	431,517.50	431,517.50	431,517.50	431,517.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/07/2016	1,449.46	1,449.46	1,449.46	1,449.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2016	515.71	515.71	515.71	515.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2016	542.54	542.54	542.54	542.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2016	1,600.22	1,600.22	1,600.22	1,600.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2016	925,732.21	925,732.21	925,732.21	925,732.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2016	828.58	828.58	828.58	828.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2016	513.12	513.12	513.12	513.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2016	652,988.24	652,988.24	652,988.24	652,988.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2016	603.96	603.96	603.96	603.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2016	653.72	653.72	653.72	653.72	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/19/2016	609.53	609.53	609.53	609.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2016	543,061.17	543,061.17	543,061.17	543,061.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2016	1,828.55	1,828.55	1,828.55	1,828.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2016	413,458.53	413,458.53	413,458.53	413,458.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2016	602.83	602.83	602.83	602.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2016	641.92	641.92	641.92	641.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2016	702.59	702.59	702.59	702.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2016	697.10	697.10	697.10	697.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2016	2,050.59	2,050.59	2,050.59	2,050.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2016	663.41	663.41	663.41	663.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2016	647.62	647.62	647.62	647.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2016	609.39	609.39	609.39	609.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2016	286,547.43	286,547.43	286,547.43	286,547.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2016	1,648.97	1,648.97	1,648.97	1,648.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2016	715.10	715.10	715.10	715.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2016	396.10	396.10	396.10	396.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2016	224.24	224.24	224.24	224.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2016	228.91	228.91	228.91	228.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2016	166,846.67	166,846.67	166,846.67	166,846.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2016	305.94	305.94	305.94	305.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2016	226.12	226.12	226.12	226.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2016	678.37	678.37	678.37	678.37	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/12/2016	228.20	228.20	228.20	228.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2016	129,340.70	129,340.70	129,340.70	129,340.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2016	306.60	306.60	306.60	306.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2016	613,591.89	613,591.89	613,591.89	613,591.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2016	1,387.71	1,387.71	1,387.71	1,387.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2016	378.96	378.96	378.96	378.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2016	322.46	322.46	322.46	322.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2016	364.62	364.62	364.62	364.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2016	68,742.21	68,742.21	68,742.21	68,742.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2016	522.31	522.31	522.31	522.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2016	314.62	314.62	314.62	314.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2016	967.72	967.72	967.72	967.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2016	1,032,497.74	1,032,497.74	1,032,497.74	1,032,497.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2016	349.89	349.89	349.89	349.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2016	409,893.36	409,893.36	409,893.36	409,893.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2016	352.59	352.59	352.59	352.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2016	389.16	389.16	389.16	389.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2016	19,415.18	19,415.18	19,415.18	19,415.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2016	420.01	420.01	420.01	420.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2016	1,262.83	1,262.83	1,262.83	1,262.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2016	294.13	294.13	294.13	294.13	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/03/2016	333.92	333.92	333.92	333.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2016	342.72	342.72	342.72	342.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2016	769,609.82	769,609.82	769,609.82	769,609.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2016	294.77	294.77	294.77	294.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2016	874.41	874.41	874.41	874.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2016	297.70	297.70	297.70	297.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2016	859,798.30	859,798.30	859,798.30	859,798.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2016	295.28	295.28	295.28	295.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2016	107,829.28	107,829.28	107,829.28	107,829.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2016	516.45	516.45	516.45	516.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2016	561,898.17	561,898.17	561,898.17	561,898.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2016	155,695.07	155,695.07	155,695.07	155,695.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2016	1,550.06	1,550.06	1,550.06	1,550.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2016	516.43	516.43	516.43	516.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2016	329.71	329.71	329.71	329.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2016	327.21	327.21	327.21	327.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2016	250,364.12	250,364.12	250,364.12	250,364.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2016	349.64	349.64	349.64	349.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/23/2016	408.96	408.96	408.96	408.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2016	905.26	905.26	905.26	905.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2016	1,316,701.05	1,316,701.05	1,316,701.05	1,316,701.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2016	2,167.89	2,167.89	2,167.89	2,167.89	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/22/2016	1,606,544.62	1,606,544.62	1,606,544.62	1,606,544.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2016	488.88	488.88	488.88	488.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2016	407.77	407.77	407.77	407.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2016	378.47	378.47	378.47	378.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2016	623.36	623.36	623.36	623.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2016	300,064.39	300,064.39	300,064.39	300,064.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2016	1,467.02	1,467.02	1,467.02	1,467.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/28/2016	978.15	978.15	978.15	978.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2016	415.95	415.95	415.95	415.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2016	498.38	498.38	498.38	498.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2016	1,665,655.11	1,665,655.11	1,665,655.11	1,665,655.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2016	547.20	547.20	547.20	547.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2016	751,714.06	751,714.06	751,714.06	751,714.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2016	1,276.93	1,276.93	1,276.93	1,276.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2016	668,573.70	668,573.70	668,573.70	668,573.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2016	386.69	386.69	386.69	386.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2016	653.34	653.34	653.34	653.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2016	504.90	504.90	504.90	504.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2016	1,256,806.86	1,256,806.86	1,256,806.86	1,256,806.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2016	2,536,824.16	2,536,824.16	2,536,824.16	2,536,824.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2016	4,453,601.12	4,453,601.12	4,453,601.12	4,453,601.12	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss	
818999963	MONEY MARKET INVESTMENT POOL			12/15/2016	630.56	630.56	630.56	630.56	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/16/2016	668.62	668.62	668.62	668.62	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/13/2016	1,564.61	1,564.61	1,564.61	1,564.61	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/19/2016	724.34	724.34	724.34	724.34	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/19/2016	2,421,418.72	2,421,418.72	2,421,418.72	2,421,418.72	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/20/2016	2,126.13	2,126.13	2,126.13	2,126.13	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/21/2016	723.01	723.01	723.01	723.01	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/21/2016	1,048,560.13	1,048,560.13	1,048,560.13	1,048,560.13	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/23/2016	765.90	765.90	765.90	765.90	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/22/2016	1,206,734.41	1,206,734.41	1,206,734.41	1,206,734.41	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/22/2016	757.20	757.20	757.20	757.20	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/23/2016	732,493.17	732,493.17	732,493.17	732,493.17	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/27/2016	762.91	762.91	762.91	762.91	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/27/2016	22,343.52	22,343.52	22,343.52	22,343.52	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/28/2016	3,082.67	3,082.67	3,082.67	3,082.67	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/28/2016	1,248,754.39	1,248,754.39	1,248,754.39	1,248,754.39	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/29/2016	797.10	797.10	797.10	797.10	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/29/2016	126,151.41	126,151.41	126,151.41	126,151.41	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	774.08	774.08	774.08	774.08	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	5,380.00	5,380.00	5,380.00	5,380.00	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	30,021.25	30,021.25	30,021.25	30,021.25	0.00	0.00	
Totals for Cusip									38,993,931.02	38,993,931.02	0.00

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Totals for MMIP Investment										
					38,993,931.02	38,993,931.02	38,993,931.02	38,993,931.02	0.00	0.00
Municipals										
01026CAC5	ALABAMA ECON SETTLEMENT AUTH B	3.16%	09/15/2025	12/02/2016	640,000.00	640,000.00	640,000.00	645,536.00	5,536.00	0.00
Totals for Cusip										
					640,000.00	640,000.00	640,000.00	645,536.00	5,536.00	0.00
01026CAD3	ALABAMA ECON SETTLEMENT AUTH B	4.26%	09/15/2032	12/02/2016	120,000.00	120,000.00	120,000.00	122,794.80	2,794.80	0.00
Totals for Cusip										
					120,000.00	120,000.00	120,000.00	122,794.80	2,794.80	0.00
072024ND0	BAY AREA TOLL AUTH CALIF TOLL	6.26%	04/01/2049	10/28/2009	1,525,000.00	1,525,000.00	2,055,242.50	2,075,814.75	20,572.25	0.00
Totals for Cusip										
					1,525,000.00	1,525,000.00	2,055,242.50	2,075,814.75	20,572.25	0.00
072024NU2	BAY AREA TOLL AUTH CALIF TOLL	6.92%	04/01/2040	06/24/2010	1,245,000.00	1,245,000.00	1,643,375.10	1,687,211.55	43,836.45	0.00
Totals for Cusip										
					1,245,000.00	1,245,000.00	1,643,375.10	1,687,211.55	43,836.45	0.00
13063A5E0	CALIFORNIA STATE	7.50%	04/01/2034	04/22/2009	1,180,000.00	1,188,673.00	1,646,536.60	1,667,930.00	21,393.40	0.00
Totals for Cusip										
					1,180,000.00	1,188,673.00	1,646,536.60	1,667,930.00	21,393.40	0.00
13063BFS6	CALIFORNIA ST BUILD AMERICA BN	6.65%	03/01/2022	03/26/2010	825,000.00	847,077.00	992,565.75	976,181.25	0.00	(16,384.50)
Totals for Cusip										
					825,000.00	847,077.00	992,565.75	976,181.25	0.00	(16,384.50)
15504RET2	CENTRAL PUGET SOUND WASH REGL	5.49%	11/01/2039	09/16/2009	1,230,000.00	1,230,000.00	1,500,612.30	1,528,693.20	28,080.90	0.00
15504RET2	CENTRAL PUGET SOUND WASH REGL	5.49%	11/01/2039	10/08/2009	980,000.00	1,029,137.20	1,195,609.80	1,217,983.20	22,373.40	0.00
Totals for Cusip										
					2,210,000.00	2,259,137.20	2,696,222.10	2,746,676.40	50,454.30	0.00
167725AC4	CHICAGO ILL TRANSIT AUTH	6.90%	12/01/2040	07/30/2008	1,235,000.00	1,235,000.00	1,435,341.70	1,552,518.50	117,176.80	0.00
167725AC4	CHICAGO ILL TRANSIT AUTH	6.90%	12/01/2040	10/30/2008	1,050,000.00	948,675.00	1,220,331.00	1,319,955.00	99,624.00	0.00
Totals for Cusip										
					2,285,000.00	2,183,675.00	2,655,672.70	2,872,473.50	216,800.80	0.00
207758KM4	CONNECTICUT ST SPL TAX	5.46%	11/01/2030	10/28/2010	2,160,000.00	2,160,000.00	2,463,242.40	2,517,458.40	54,216.00	0.00



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Totals for Cusip					2,160,000.00	2,160,000.00	2,463,242.40	2,517,458.40	54,216.00	0.00
254845GQ7	DISTRICT COLUMBIA WTR & SWR	5.52%	10/01/2044	10/20/2010	1,655,000.00	1,655,000.00	1,942,556.25	2,009,219.65	66,663.40	0.00
Totals for Cusip					1,655,000.00	1,655,000.00	1,942,556.25	2,009,219.65	66,663.40	0.00
254845JZ4	DISTRICT COLUMBIA WTR & SWR	4.81%	10/01/2114	07/11/2014	600,000.00	600,000.00	594,102.00	607,056.00	12,954.00	0.00
254845JZ4	DISTRICT COLUMBIA WTR & SWR	4.81%	10/01/2114	10/31/2016	400,000.00	443,684.00	443,684.00	404,704.00	0.00	(38,980.00)
Totals for Cusip					1,000,000.00	1,043,684.00	1,037,786.00	1,011,760.00	12,954.00	(38,980.00)
452252FK0	ILLINOIS ST TOLL HWY AUTH	5.85%	12/01/2034	05/10/2010	1,825,000.00	1,833,924.25	2,218,342.25	2,228,379.75	10,037.50	0.00
Totals for Cusip					1,825,000.00	1,833,924.25	2,218,342.25	2,228,379.75	10,037.50	0.00
544646XY3	LOS ANGELES CALIF UNI SCH DIST	5.76%	07/01/2029	10/02/2009	3,360,000.00	3,390,643.20	4,003,641.60	4,027,665.60	24,024.00	0.00
Totals for Cusip					3,360,000.00	3,390,643.20	4,003,641.60	4,027,665.60	24,024.00	0.00
574300HZ5	MARYLAND ST TRANSN AUTH TRANSN	5.89%	07/01/2043	12/15/2010	1,400,000.00	1,417,584.00	1,702,666.00	1,737,932.00	35,266.00	0.00
Totals for Cusip					1,400,000.00	1,417,584.00	1,702,666.00	1,737,932.00	35,266.00	0.00
575718AB7	MASS INSTITUTE OF TECH	4.68%	07/01/2114	04/02/2014	420,000.00	420,831.60	433,334.58	422,787.96	0.00	(10,546.62)
575718AB7	MASS INSTITUTE OF TECH	4.68%	07/01/2114	04/01/2014	1,080,000.00	1,080,000.00	1,114,288.92	1,087,169.04	0.00	(27,119.88)
Totals for Cusip					1,500,000.00	1,500,831.60	1,547,623.50	1,509,957.00	0.00	(37,666.50)
57604P5P5	MASSACHUSETTS ST WTR POLLUTN A	5.19%	08/01/2040	06/30/2010	2,635,000.00	2,635,000.00	3,088,509.85	2,993,307.30	0.00	(95,202.55)
Totals for Cusip					2,635,000.00	2,635,000.00	3,088,509.85	2,993,307.30	0.00	(95,202.55)
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/08/2010	1,295,000.00	1,295,000.00	1,779,925.70	1,811,899.25	31,973.55	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/16/2010	1,955,000.00	1,987,922.20	2,687,069.30	2,735,338.25	48,268.95	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	04/03/2014	1,750,000.00	2,353,837.50	2,405,305.00	2,448,512.50	43,207.50	0.00
Totals for Cusip					5,000,000.00	5,636,759.70	6,872,300.00	6,995,750.00	123,450.00	0.00
64966HYV6	NEW YORK BUILD AMERICA	5.85%	06/01/2040	06/10/2010	805,000.00	805,000.00	999,536.30	1,010,444.05	10,907.75	0.00

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	Totals for Cusip				805,000.00	805,000.00	999,536.30	1,010,444.05	10,907.75	0.00
64966JAR7	NEW YORK NY	6.27%	12/01/2037	12/15/2010	800,000.00	800,000.00	1,024,760.00	1,039,016.00	14,256.00	0.00
	Totals for Cusip				800,000.00	800,000.00	1,024,760.00	1,039,016.00	14,256.00	0.00
64971MT44	NEW YORK N Y CITY TRANSITIONAL	5.27%	05/01/2027	05/19/2010	1,370,000.00	1,370,000.00	1,548,552.10	1,590,350.80	41,798.70	0.00
	Totals for Cusip				1,370,000.00	1,370,000.00	1,548,552.10	1,590,350.80	41,798.70	0.00
64971MZG0	NEW YORK N Y CITY TRANSITIONAL	5.77%	08/01/2036	10/16/2009	2,960,000.00	2,960,000.00	3,626,000.00	3,639,734.40	13,734.40	0.00
	Totals for Cusip				2,960,000.00	2,960,000.00	3,626,000.00	3,639,734.40	13,734.40	0.00
649902H48	NEW YORK ST DORM AUTH	5.43%	03/15/2039	10/08/2009	4,595,000.00	4,595,000.00	5,311,820.00	5,522,087.20	210,267.20	0.00
	Totals for Cusip				4,595,000.00	4,595,000.00	5,311,820.00	5,522,087.20	210,267.20	0.00
66285WFB7	NORTH TEX TWY AUTH	6.72%	01/01/2049	08/03/2009	1,000,000.00	1,000,000.00	1,377,640.00	1,403,230.00	25,590.00	0.00
	Totals for Cusip				1,000,000.00	1,000,000.00	1,377,640.00	1,403,230.00	25,590.00	0.00
677632MV0	OHIO ST UNIV GEN RCPTS	4.91%	06/01/2040	09/15/2010	2,810,000.00	2,810,000.00	3,154,646.50	3,204,833.10	50,186.60	0.00
	Totals for Cusip				2,810,000.00	2,810,000.00	3,154,646.50	3,204,833.10	50,186.60	0.00
677632PA3	OHIO ST UNIV GEN RCPTS	4.80%	06/01/2111	10/20/2011	875,000.00	866,188.75	837,453.75	861,236.25	23,782.50	0.00
	Totals for Cusip				875,000.00	866,188.75	837,453.75	861,236.25	23,782.50	0.00
67766WQG	OHIO ST WTR DEV AUTH WTR	4.88%	12/01/2034	08/12/2010	1,530,000.00	1,530,000.00	1,719,062.10	1,706,516.10	0.00	(12,546.00)
	Totals for Cusip				1,530,000.00	1,530,000.00	1,719,062.10	1,706,516.10	0.00	(12,546.00)
68607DNL5	OREGON ST DEPT TRANSN HWY USER	5.83%	11/15/2034	01/21/2011	1,215,000.00	1,221,135.75	1,542,819.15	1,533,986.10	0.00	(8,833.05)
	Totals for Cusip				1,215,000.00	1,221,135.75	1,542,819.15	1,533,986.10	0.00	(8,833.05)
709223VZ1	PENNSYLVANIA ST TPK COMMN	6.10%	12/01/2039	06/22/2009	1,835,000.00	1,835,000.00	2,280,079.25	2,312,338.55	32,259.30	0.00
	Totals for Cusip				1,835,000.00	1,835,000.00	2,280,079.25	2,312,338.55	32,259.30	0.00

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73358WAJ3	PORT AUTH NY AND NJ	6.04%	12/01/2029	06/17/2009	1,270,000.00	1,270,000.00	1,538,211.30	1,589,112.90	50,901.60	0.00
Totals for Cusip					1,270,000.00	1,270,000.00	1,538,211.30	1,589,112.90	50,901.60	0.00
759136QP2	REGIONAL TRANSN DIST COLO SALE	5.84%	11/01/2050	11/10/2010	1,750,000.00	1,750,000.00	2,266,495.00	2,295,650.00	29,155.00	0.00
Totals for Cusip					1,750,000.00	1,750,000.00	2,266,495.00	2,295,650.00	29,155.00	0.00
79575DE63	SALT RIVER PROJECT ARIZ AGRIC	4.84%	01/01/2041	09/30/2010	2,090,000.00	2,090,000.00	2,388,243.00	2,391,796.00	3,553.00	0.00
Totals for Cusip					2,090,000.00	2,090,000.00	2,388,243.00	2,391,796.00	3,553.00	0.00
796253Y30	SAN ANTONIO TX ELEC & GAS	5.81%	02/01/2041	10/29/2010	1,500,000.00	1,500,000.00	1,885,200.00	1,870,140.00	0.00	(15,060.00)
Totals for Cusip					1,500,000.00	1,500,000.00	1,885,200.00	1,870,140.00	0.00	(15,060.00)
796253Z21	SAN ANTONIO TX ELEC & GAS	4.43%	02/01/2042	03/20/2012	1,090,000.00	1,090,000.00	1,138,232.50	1,163,411.50	25,179.00	0.00
Totals for Cusip					1,090,000.00	1,090,000.00	1,138,232.50	1,163,411.50	25,179.00	0.00
837151AA7	SOUTH CAROLINA ST PUB SVC AUTH	6.45%	01/01/2050	12/09/2010	385,000.00	385,000.00	482,239.45	507,776.50	25,537.05	0.00
Totals for Cusip					385,000.00	385,000.00	482,239.45	507,776.50	25,537.05	0.00
91412GHA6	UNIVERSITY CALIFORNIA REVS	4.86%	05/15/2112	02/22/2012	390,000.00	390,000.00	370,644.30	376,938.90	6,294.60	0.00
Totals for Cusip					390,000.00	390,000.00	370,644.30	376,938.90	6,294.60	0.00
91514ADE2	UNIV OF TEXAS TX UNIV REVENUES	3.85%	08/15/2046	01/07/2016	1,180,000.00	1,180,000.00	1,180,000.00	1,199,694.20	19,694.20	0.00
Totals for Cusip					1,180,000.00	1,180,000.00	1,180,000.00	1,199,694.20	19,694.20	0.00
Totals for Municipals					60,015,000.00	60,729,313.45	71,997,917.30	73,044,340.50	1,271,095.80	(224,672.60)
US Govt Bonds										
76116EGB0	RFCO STRIP	0.00%	01/15/2023	06/21/2016	6,449,000.00	5,750,121.87	5,750,121.87	5,579,120.19	0.00	(171,001.68)
Totals for Cusip					6,449,000.00	5,750,121.87	5,750,121.87	5,579,120.19	0.00	(171,001.68)
912803EC3	US TREASURY STRIP	0.00%	05/15/2043	09/10/2015	3,320,000.00	1,404,360.00	1,415,076.96	1,450,654.08	35,577.12	0.00
Totals for Cusip					3,320,000.00	1,404,360.00	1,415,076.96	1,450,654.08	35,577.12	0.00

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912803EL3	US TREASURY STRIP	0.00%	02/15/2045	06/16/2016	2,865,000.00	1,394,682.00	1,394,682.00	1,182,975.69	0.00	(211,706.31)
	Totals for Cusip				2,865,000.00	1,394,682.00	1,394,682.00	1,182,975.69	0.00	(211,706.31)
912810EK0	US TREASURY BOND	8.12%	08/15/2021	12/08/2016	110,000.00	141,045.89	141,045.89	140,091.05	0.00	(954.84)
	Totals for Cusip				110,000.00	141,045.89	141,045.89	140,091.05	0.00	(954.84)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	11/04/2016	2,500,000.00	3,306,640.63	3,306,640.63	3,035,155.00	0.00	(271,485.63)
	Totals for Cusip				2,500,000.00	3,306,640.63	3,306,640.63	3,035,155.00	0.00	(271,485.63)
912810QN1	US TREASURY BOND	4.75%	02/15/2041	10/18/2016	3,300,000.00	4,730,771.96	4,730,771.96	4,302,375.00	0.00	(428,396.96)
	Totals for Cusip				3,300,000.00	4,730,771.96	4,730,771.96	4,302,375.00	0.00	(428,396.96)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/02/2016	945,000.00	795,571.88	795,571.88	794,574.90	0.00	(996.98)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/01/2016	700,000.00	576,625.00	576,625.00	588,574.00	11,949.00	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/07/2016	555,000.00	468,628.12	468,628.12	466,655.10	0.00	(1,973.02)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/15/2016	455,000.00	373,028.91	373,028.91	382,573.10	9,544.19	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/15/2016	1,875,000.00	1,545,996.09	1,545,996.09	1,576,537.50	30,541.41	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/15/2016	930,000.00	764,198.44	764,198.44	781,962.60	17,764.16	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/21/2016	845,000.00	702,406.25	702,406.25	710,492.90	8,086.65	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/22/2016	1,650,000.00	1,365,375.00	1,365,375.00	1,387,353.00	21,978.00	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/21/2016	475,000.00	393,582.03	393,582.03	399,389.50	5,807.47	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/19/2016	430,000.00	356,362.50	356,362.50	361,552.60	5,190.10	0.00
	Totals for Cusip				8,860,000.00	7,341,774.22	7,341,774.22	7,449,665.20	110,860.98	(2,970.00)
912828A75	US TREASURY NOTE	1.50%	12/31/2018	12/02/2015	10,000.00	10,076.80	10,045.31	10,058.20	12.89	0.00
	Totals for Cusip				10,000.00	10,076.80	10,045.31	10,058.20	12.89	0.00

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912828B58	US TREASURY NOTE	2.12%	01/31/2021	08/11/2016	1,895,000.00	1,983,013.87	1,983,013.87	1,920,241.40	0.00	(62,772.47)
Totals for Cusip										
912828D23	US TREASURY NOTE	1.62%	04/30/2019	04/01/2016	95,000.00	97,016.50	97,016.50	95,742.14	0.00	(1,274.36)
912828D23	US TREASURY NOTE	1.62%	04/30/2019	06/17/2016	5,760,000.00	5,893,599.46	5,893,599.46	5,804,997.12	0.00	(88,602.34)
912828D23	US TREASURY NOTE	1.62%	04/30/2019	06/24/2016	250,000.00	256,582.03	256,582.03	251,953.00	0.00	(4,629.03)
912828D23	US TREASURY NOTE	1.62%	04/30/2019	06/20/2016	3,480,000.00	3,555,724.80	3,555,724.80	3,507,185.76	0.00	(48,539.04)
Totals for Cusip										
912828F21	US TREASURY NOTE	2.12%	09/30/2021	07/17/2015	105,000.00	105,958.65	106,107.44	105,931.04	0.00	(176.40)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	08/31/2015	2,985,000.00	3,037,587.31	3,016,482.80	3,011,468.00	0.00	(5,014.80)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	09/22/2016	8,565,000.00	8,935,171.93	8,935,171.93	8,640,945.86	0.00	(294,226.07)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	10/27/2016	7,290,000.00	7,552,838.67	7,552,838.67	7,354,640.43	0.00	(198,198.24)
Totals for Cusip										
912828G53	US TREASURY NOTE	1.88%	11/30/2021	06/07/2016	2,825,000.00	2,907,101.56	2,907,101.56	2,817,386.63	0.00	(89,714.93)
Totals for Cusip										
912828G79	US TREASURY NOTE	1.00%	12/15/2017	04/15/2015	135,000.00	135,896.48	134,815.46	135,142.43	326.97	0.00
Totals for Cusip										
912828G87	US TREASURY NOTE	2.12%	12/31/2021	05/29/2015	1,890,000.00	1,927,578.52	1,906,684.92	1,906,168.95	0.00	(515.97)
Totals for Cusip										
912828J76	US TREASURY NOTE	1.75%	03/31/2022	11/18/2015	600,000.00	591,219.70	590,765.40	592,008.00	1,242.60	0.00
912828J76	US TREASURY NOTE	1.75%	03/31/2022	11/17/2015	490,000.00	482,822.27	482,458.41	483,473.20	1,014.79	0.00
912828J76	US TREASURY NOTE	1.75%	03/31/2022	01/25/2016	7,920,000.00	7,943,203.13	7,943,203.13	7,814,505.60	0.00	(128,697.53)
Totals for Cusip										
								8,889,986.80	2,257.39	(128,697.53)

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912828K82	US TREASURY NOTE	1.00%	08/15/2018	09/26/2016	2,570,000.00	2,581,344.14	2,581,344.14	2,566,587.04	0.00	(14,757.10)
	Totals for Cusip				2,570,000.00	2,581,344.14	2,581,344.14	2,566,587.04	0.00	(14,757.10)
912828L40	US TREASURY NOTE	1.00%	09/15/2018	10/20/2016	875,000.00	877,392.58	877,392.58	873,154.63	0.00	(4,237.95)
	Totals for Cusip				875,000.00	877,392.58	877,392.58	873,154.63	0.00	(4,237.95)
912828M72	US TREASURY NOTE	0.88%	11/30/2017	04/06/2016	4,025,000.00	4,034,905.27	4,034,905.27	4,025,313.95	0.00	(9,591.32)
	Totals for Cusip				4,025,000.00	4,034,905.27	4,034,905.27	4,025,313.95	0.00	(9,591.32)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	11/30/2015	4,020,000.00	4,020,000.00	3,998,014.62	3,992,832.84	0.00	(5,181.78)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	12/02/2015	565,000.00	565,000.00	561,910.02	561,181.73	0.00	(728.29)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	05/31/2016	6,235,000.00	6,384,299.03	6,384,299.03	6,192,863.87	0.00	(191,435.16)
	Totals for Cusip				10,820,000.00	10,969,299.03	10,944,223.67	10,746,878.44	0.00	(197,345.23)
912828PC8	US TREASURY NOTE	2.62%	11/15/2020	05/05/2016	395,000.00	420,458.98	420,458.98	408,269.63	0.00	(12,189.35)
	Totals for Cusip				395,000.00	420,458.98	420,458.98	408,269.63	0.00	(12,189.35)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	09/01/2016	1,555,000.00	1,569,286.41	1,569,286.41	1,525,419.24	0.00	(43,867.17)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	09/01/2016	1,415,000.00	1,428,110.57	1,428,110.57	1,388,082.46	0.00	(40,028.11)
	Totals for Cusip				2,970,000.00	2,997,396.98	2,997,396.98	2,913,501.70	0.00	(83,895.28)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	10/04/2016	18,380,000.00	18,598,980.47	18,598,980.47	17,776,915.44	0.00	(822,065.03)
	Totals for Cusip				18,380,000.00	18,598,980.47	18,598,980.47	17,776,915.44	0.00	(822,065.03)
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/15/2016	2,890,000.00	2,745,048.44	2,745,048.44	2,780,607.72	35,559.28	0.00
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/15/2016	785,000.00	744,891.41	744,891.41	755,286.18	10,394.77	0.00
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/13/2016	1,275,000.00	1,220,812.50	1,220,812.50	1,226,738.70	5,926.20	0.00
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/12/2016	196,000.00	187,823.12	187,823.12	188,581.01	757.89	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/19/2016	910,000.00	866,490.63	866,490.63	875,554.68	9,064.05	0.00
	Totals for Cusip				6,056,000.00	5,765,066.10	5,765,066.10	5,826,768.29	61,702.19	0.00
912828U57	US TREASURY NOTE	2.12%	11/30/2023	11/28/2016	3,075,000.00	3,072,117.19	3,072,117.19	3,054,578.93	0.00	(17,538.26)
	Totals for Cusip				3,075,000.00	3,072,117.19	3,072,117.19	3,054,578.93	0.00	(17,538.26)
912828U65	US TREASURY NOTE	1.75%	11/30/2021	11/28/2016	459,000.00	457,852.50	457,852.50	455,575.40	0.00	(2,277.10)
	Totals for Cusip				459,000.00	457,852.50	457,852.50	455,575.40	0.00	(2,277.10)
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/19/2016	8,000,000.00	7,940,000.00	7,940,000.00	7,980,936.00	40,936.00	0.00
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/19/2016	3,555,000.00	3,528,337.50	3,528,337.50	3,546,528.44	18,190.94	0.00
	Totals for Cusip				11,555,000.00	11,468,337.50	11,468,337.50	11,527,464.44	59,126.94	0.00
912828UZ1	US TREASURY NOTE	0.62%	04/30/2018	12/13/2016	30,000.00	29,815.32	29,815.32	29,853.51	38.19	0.00
	Totals for Cusip				30,000.00	29,815.32	29,815.32	29,853.51	38.19	0.00
912828VB3	US TREASURY NOTE	1.75%	05/15/2023	09/30/2016	12,855,000.00	13,146,748.24	13,146,748.24	12,520,564.32	0.00	(626,183.92)
	Totals for Cusip				12,855,000.00	13,146,748.24	13,146,748.24	12,520,564.32	0.00	(626,183.92)
912828VE7	US TREASURY NOTE	1.00%	05/31/2018	04/06/2016	3,090,000.00	3,105,087.89	3,105,087.89	3,088,791.81	0.00	(16,296.08)
	Totals for Cusip				3,090,000.00	3,105,087.89	3,105,087.89	3,088,791.81	0.00	(16,296.08)
912828XG0	US TREASURY NOTE	2.12%	06/30/2022	02/24/2016	3,000,000.00	3,120,351.56	3,120,351.56	3,010,548.00	0.00	(109,803.56)
912828XG0	US TREASURY NOTE	2.12%	06/30/2022	12/12/2016	1,700,000.00	1,704,814.28	1,704,814.28	1,705,977.20	1,162.92	0.00
	Totals for Cusip				4,700,000.00	4,825,165.84	4,825,165.84	4,716,525.20	1,162.92	(109,803.56)
9128334U1	US TREASURY STRIP	0.00%	08/15/2032	05/28/2013	24,800,000.00	13,510,544.00	15,362,360.00	15,758,713.60	396,353.60	0.00
	Totals for Cusip				24,800,000.00	13,510,544.00	15,362,360.00	15,758,713.60	396,353.60	0.00
9128334V9	US TREASURY STRIP	0.00%	02/15/2033	10/21/2010	14,400,000.00	5,714,352.00	8,751,744.00	8,985,283.20	233,539.20	0.00
	Totals for Cusip				14,400,000.00	5,714,352.00	8,751,744.00	8,985,283.20	233,539.20	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
9128337S3	US TREASURY STRIP	0.00%	11/15/2032	12/29/2011	23,400,000.00	12,585,690.00	14,328,428.40	14,740,572.60	412,144.20	0.00
9128337S3	US TREASURY STRIP	0.00%	11/15/2032	01/13/2012	13,438,000.00	7,302,209.20	8,228,436.79	8,465,120.28	236,683.49	0.00
	Totals for Cusip				36,838,000.00	19,887,899.20	22,556,865.19	23,205,692.88	648,827.69	0.00
9128337U8	US TREASURY STRIP	0.00%	11/15/2033	04/27/2012	16,620,000.00	8,381,133.60	9,814,010.28	10,106,738.34	292,728.06	0.00
	Totals for Cusip				16,620,000.00	8,381,133.60	9,814,010.28	10,106,738.34	292,728.06	0.00
9128337W4	US TREASURY STRIP	0.00%	11/15/2034	10/21/2010	4,960,000.00	1,801,769.60	2,822,934.40	2,910,379.20	87,444.80	0.00
9128337W4	US TREASURY STRIP	0.00%	11/15/2034	09/27/2011	21,500,000.00	10,124,565.00	12,236,510.00	12,615,555.00	379,045.00	0.00
9128337W4	US TREASURY STRIP	0.00%	11/15/2034	05/10/2012	6,300,000.00	3,091,536.00	3,585,582.00	3,696,651.00	111,069.00	0.00
	Totals for Cusip				32,760,000.00	15,017,870.60	18,645,026.40	19,222,585.20	577,558.80	0.00
912833LH1	US TREASURY STRIP	0.00%	05/15/2022	12/04/2013	9,660,000.00	7,687,814.40	8,415,453.90	8,618,304.24	202,850.34	0.00
912833LL2	US TREASURY STRIP	0.00%	02/15/2023	02/27/2012	2,345,000.00	1,833,860.35	2,001,968.71	2,045,081.54	43,112.83	0.00
	Totals for Cusip				2,345,000.00	1,833,860.35	2,001,968.71	2,045,081.54	43,112.83	0.00
912833LQ1	US TREASURY STRIP	0.00%	02/15/2024	11/20/2013	14,496,000.00	10,734,722.88	12,016,343.23	12,254,976.38	238,633.15	0.00
912833LQ1	US TREASURY STRIP	0.00%	02/15/2024	06/26/2014	21,860,000.00	16,914,175.00	18,120,672.12	18,480,531.44	359,859.32	0.00
	Totals for Cusip				36,356,000.00	27,648,897.88	30,137,015.35	30,735,507.82	598,492.47	0.00
912833LX6	US TREASURY STRIP	0.00%	11/15/2025	05/21/2004	15,230,000.00	4,353,038.60	11,929,430.55	12,127,923.14	198,492.59	0.00
912833LX6	US TREASURY STRIP	0.00%	11/15/2025	09/10/2009	14,000,000.00	6,698,440.00	10,965,990.00	11,148,452.00	182,462.00	0.00
912833LX6	US TREASURY STRIP	0.00%	11/15/2025	11/04/2009	7,875,000.00	3,772,518.75	6,168,369.38	6,271,004.25	102,634.87	0.00
	Totals for Cusip				37,105,000.00	14,823,997.35	29,063,789.93	29,547,379.39	483,589.46	0.00
912833PA2	US TREASURY STRIP	0.00%	08/15/2026	07/14/2014	34,090,000.00	23,829,250.90	26,057,782.38	26,518,713.27	460,930.89	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss	
Totals for Cusip											
912833PE4	US TREASURY STRIP	0.00%	08/15/2027	09/26/2008	550,000.00	229,240.00	405,577.15	413,348.65	7,771.50	0.00	
912833PE4	US TREASURY STRIP	0.00%	08/15/2027	03/14/2013	2,470,000.00	1,627,730.00	1,821,410.11	1,856,311.21	34,901.10	0.00	
912833PE4	US TREASURY STRIP	0.00%	08/15/2027	05/28/2014	720,000.00	488,620.80	530,937.36	541,110.96	10,173.60	0.00	
Totals for Cusip											
912833RY8	US TREASURY STRIP	0.00%	02/15/2028	05/28/2014	14,300,000.00	9,502,064.00	10,382,772.40	10,578,811.10	196,038.70	0.00	
Totals for Cusip											
912833WQ9	US TREASURY STRIP	0.00%	05/15/2028	05/25/2012	24,926,000.00	16,509,985.36	17,911,649.12	18,257,946.04	346,296.92	0.00	
Totals for Cusip											
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	04/29/2010	11,000,000.00	4,445,540.00	7,641,942.00	7,804,467.00	162,525.00	0.00	
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	04/29/2010	9,985,000.00	3,986,913.65	6,936,799.17	7,084,327.55	147,528.38	0.00	
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	07/15/2011	30,955,000.00	14,323,807.15	21,505,119.51	21,962,479.64	457,360.13	0.00	
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	09/20/2012	2,000,000.00	1,265,060.00	1,389,444.00	1,418,994.00	29,550.00	0.00	
Totals for Cusip											
912834LB2	US TREASURY STRIP	0.00%	02/15/2042	07/09/2013	20,000,000.00	6,693,800.00	8,802,620.00	8,926,740.00	124,120.00	0.00	
912834LB2	US TREASURY STRIP	0.00%	02/15/2042	11/05/2013	17,140,000.00	5,531,763.60	7,543,845.34	7,650,216.18	106,370.84	0.00	
Totals for Cusip											
912834LK2	US TREASURY STRIP	0.00%	05/15/2042	06/26/2014	32,400,000.00	12,186,612.00	14,090,662.80	14,298,120.00	207,457.20	0.00	
912834LK2	US TREASURY STRIP	0.00%	05/15/2042	06/26/2014	50,000,000.00	18,806,500.00	21,744,850.00	22,065,000.00	320,150.00	0.00	
Totals for Cusip											
912834MT2	US TREASURY STRIP	0.00%	08/15/2043	05/07/2014	11,730,000.00	4,121,570.10	4,886,999.52	4,980,687.03	93,687.51	0.00	
Totals for Cusip											
									4,980,687.03	93,687.51	0.00
									4,886,999.52	93,687.51	0.00
									4,121,570.10	93,687.51	0.00
									4,980,687.03	93,687.51	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for US Govt Bonds				626,704,000.00	389,889,583.22	448,177,262.51	450,705,185.54	6,452,979.81	(3,925,056.78)
	Totals for 2560 8217 SBA 9FN				<u>2,122,110,678.99</u>	<u>1,488,617,934.22</u>	<u>1,832,217,229.07</u>	<u>1,848,221,058.94</u>	<u>33,729,350.82</u>	<u>(17,725,520.95)</u>
	Less cash due to broker				(9,013,783)			(9,013,783)		
	Total				1,479,604,151			1,839,207,276		



Appendix III

Schedule of Assets Held for Investment Purposes at End of Plan Year
WCT 82/84 Annuity Dedicated
For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Backed										
05377RCA0	AVIS BUDGET RENTAL CAR FUNDING	2.63%	12/20/2021	05/20/2015	800,000.00	799,820.80	789,954.64	790,214.64	260.00	0.00
Totals for Cusip										
					800,000.00	799,820.80	789,954.64	790,214.64	260.00	0.00
161571FQ2	CHASE ISSUANCE TRUST	2.16%	09/16/2024	01/17/2013	1,200,000.00	1,190,671.88	1,165,569.12	1,168,920.00	3,350.88	0.00
Totals for Cusip										
					1,200,000.00	1,190,671.88	1,165,569.12	1,168,920.00	3,350.88	0.00
34530MAA7	FORD CREDIT AUTO OWNER TRUST/F	2.26%	11/15/2025	05/06/2014	300,000.00	299,925.15	302,420.01	302,560.80	140.79	0.00
Totals for Cusip										
					300,000.00	299,925.15	302,420.01	302,560.80	140.79	0.00
34530NAA5	FORD CREDIT AUTO OWNER TRUST	2.31%	04/15/2026	10/07/2014	500,000.00	499,816.55	499,179.10	504,181.65	5,002.55	0.00
Totals for Cusip										
					500,000.00	499,816.55	499,179.10	504,181.65	5,002.55	0.00
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F	2.44%	01/15/2027	07/21/2015	500,000.00	499,802.35	497,257.90	504,393.70	7,135.80	0.00
Totals for Cusip										
					500,000.00	499,802.35	497,257.90	504,393.70	7,135.80	0.00
42806DAA7	HERTZ VEHICLE FINANCING LLC	2.73%	03/25/2021	04/07/2015	800,000.00	799,946.80	793,056.96	794,237.84	1,180.88	0.00
Totals for Cusip										
					800,000.00	799,946.80	793,056.96	794,237.84	1,180.88	0.00
Totals for Asset-Backed										
					4,100,000.00	4,089,983.53	4,047,437.73	4,064,508.63	17,070.90	0.00
CMO										
361924AJ2	GNMA	6.50%	06/17/2020	10/25/1991	12,356.07	9,996.86	13,028.78	12,884.96	0.00	(143.82)
Totals for Cusip										
					12,356.07	9,996.86	13,028.78	12,884.96	0.00	(143.82)
Totals for CMO										
					12,356.07	9,996.86	13,028.78	12,884.96	0.00	(143.82)
Corporate										
00037BAA0	ABB FINANCE USA INC	1.62%	05/08/2017	05/03/2012	110,000.00	109,230.00	110,074.03	110,148.17	74.14	0.00
Totals for Cusip										
					110,000.00	109,230.00	110,074.03	110,148.17	74.14	0.00
00084DAE0	ABN AMRO BANK NV	4.25%	02/02/2017	01/30/2012	200,000.00	199,804.00	205,378.20	200,431.60	0.00	(4,946.60)
Totals for Cusip										
					200,000.00	199,804.00	205,378.20	200,431.60	0.00	(4,946.60)
00206RCN0	AT&T CORP	3.40%	05/15/2025	04/23/2015	500,000.00	498,520.00	480,545.00	481,911.50	1,366.50	0.00



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WCT 82/84 Annuity Dedicated
 For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip				500,000.00	498,520.00	480,545.00	481,911.50	1,366.50	0.00
00206RCV2	AT&T CORP	2.40%	03/15/2017	03/17/2016	200,000.00	202,000.00	202,000.00	200,412.51	0.00	(1,587.49)
	Totals for Cusip				200,000.00	202,000.00	202,000.00	200,412.51	0.00	(1,587.49)
00287YAQ2	ABBVIE INC	3.60%	05/14/2025	05/05/2015	240,000.00	239,580.00	236,864.40	237,717.12	852.72	0.00
	Totals for Cusip				240,000.00	239,580.00	236,864.40	237,717.12	852.72	0.00
00287YAX7	ABBVIE INC	2.85%	05/14/2023	05/09/2016	750,000.00	749,902.50	749,902.50	727,557.75	0.00	(22,344.75)
	Totals for Cusip				750,000.00	749,902.50	749,902.50	727,557.75	0.00	(22,344.75)
00507UAR2	ACTAVIS FUNDING SCS	3.45%	03/15/2022	03/03/2015	420,000.00	419,403.60	420,458.22	426,303.78	5,845.56	0.00
	Totals for Cusip				420,000.00	419,403.60	420,458.22	426,303.78	5,845.56	0.00
00507UAS0	ACTAVIS FUNDING SCS	3.80%	03/15/2025	03/03/2015	80,000.00	79,716.00	79,591.44	80,094.24	502.80	0.00
	Totals for Cusip				80,000.00	79,716.00	79,591.44	80,094.24	502.80	0.00
008281AG2	AFRICAN DEVELOPMENT BANK	8.80%	09/01/2019	02/19/2004	525,000.00	729,104.25	639,987.60	619,198.65	0.00	(20,788.95)
	Totals for Cusip				525,000.00	729,104.25	639,987.60	619,198.65	0.00	(20,788.95)
010392FN3	ALABAMA POWER CO	2.80%	04/01/2025	04/09/2015	60,000.00	59,932.80	57,893.04	58,429.32	536.28	0.00
	Totals for Cusip				60,000.00	59,932.80	57,893.04	58,429.32	536.28	0.00
018490AP7	ALLERGAN INC	1.35%	03/15/2018	03/07/2013	130,000.00	129,730.90	127,725.78	129,064.00	1,338.22	0.00
	Totals for Cusip				130,000.00	129,730.90	127,725.78	129,064.00	1,338.22	0.00
023765AA8	AMER AIRLINE 16-2 AA PTT	3.20%	06/15/2028	05/02/2016	220,000.00	220,000.00	220,000.00	213,950.00	0.00	(6,050.00)
	Totals for Cusip				220,000.00	220,000.00	220,000.00	213,950.00	0.00	(6,050.00)
02665WBG5	AMERICAN HONDA FINANCE	1.70%	09/09/2021	09/06/2016	500,000.00	499,000.00	499,000.00	482,531.00	0.00	(16,469.00)
	Totals for Cusip				500,000.00	499,000.00	499,000.00	482,531.00	0.00	(16,469.00)
03040WAL9	AMERICAN WATER CAPITAL C	3.40%	03/01/2025	08/10/2015	275,000.00	274,084.25	279,388.18	281,421.80	2,033.62	0.00
	Totals for Cusip				275,000.00	274,084.25	279,388.18	281,421.80	2,033.62	0.00

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031162CJ7	AMGEN INC	2.60%	08/19/2026	08/10/2016	780,000.00	779,524.20	779,524.20	717,394.86	0.00	(62,129.34)
	Totals for Cusip				780,000.00	779,524.20	779,524.20	717,394.86	0.00	(62,129.34)
035242AC0	ANHEUSER-BUSCH INBEV FIN	1.25%	01/17/2018	01/14/2013	205,000.00	203,825.35	203,081.00	204,816.32	1,735.32	0.00
	Totals for Cusip				205,000.00	203,825.35	203,081.00	204,816.32	1,735.32	0.00
037833BB5	APPLE INC	0.90%	05/12/2017	05/06/2015	250,000.00	249,827.50	249,227.00	249,960.50	733.50	0.00
	Totals for Cusip				250,000.00	249,827.50	249,227.00	249,960.50	733.50	0.00
03939CAA1	ARCH CAPITAL FINANCE LLC	4.01%	12/15/2026	11/29/2016	85,000.00	85,000.00	85,000.00	86,223.24	1,223.24	0.00
	Totals for Cusip				85,000.00	85,000.00	85,000.00	86,223.24	1,223.24	0.00
04351LAB6	ASCENSION HEALTH	3.94%	11/15/2046	04/25/2016	70,000.00	70,000.00	70,000.00	66,837.26	0.00	(3,162.74)
	Totals for Cusip				70,000.00	70,000.00	70,000.00	66,837.26	0.00	(3,162.74)
05464HAA8	AXIS SPECIALTY FINAN PLC	2.65%	04/01/2019	03/06/2014	65,000.00	64,932.40	64,723.49	65,447.92	724.43	0.00
	Totals for Cusip				65,000.00	64,932.40	64,723.49	65,447.92	724.43	0.00
05523UAJ9	BAE SYSTEMS HLDG	6.38%	06/01/2019	06/01/2009	130,000.00	129,546.30	145,486.64	141,820.64	0.00	(3,666.00)
05523UAJ9	BAE SYSTEMS HLDG	6.38%	06/01/2019	04/07/2010	170,000.00	186,075.20	190,251.76	185,457.76	0.00	(4,794.00)
	Totals for Cusip				300,000.00	315,621.50	335,738.40	327,278.40	0.00	(8,460.00)
05523UAL4	BAE SYSTEMS HLDG	4.75%	10/07/2044	09/30/2014	95,000.00	94,503.15	92,452.86	96,134.30	3,681.44	0.00
	Totals for Cusip				95,000.00	94,503.15	92,452.86	96,134.30	3,681.44	0.00
05565EAK1	BMW US CAPITAL LLC	1.45%	09/13/2019	09/08/2016	725,000.00	724,093.75	724,093.75	716,480.53	0.00	(7,613.22)
	Totals for Cusip				725,000.00	724,093.75	724,093.75	716,480.53	0.00	(7,613.22)
06406HDB2	BANK OF NY MELLON CORP	1.60%	05/22/2018	05/22/2015	375,000.00	374,966.25	373,597.50	375,158.25	1,560.75	0.00
	Totals for Cusip				375,000.00	374,966.25	373,597.50	375,158.25	1,560.75	0.00
064255AS1	BANK OF TOKYO-MITSUBISHI UFJ	1.20%	03/10/2017	03/04/2014	450,000.00	449,509.50	447,122.70	449,943.75	2,821.05	0.00
	Totals for Cusip				450,000.00	449,509.50	447,122.70	449,943.75	2,821.05	0.00
07177MAG8	BAXALTA INC	2.00%	06/22/2018	05/27/2016	120,000.00	119,948.24	119,948.24	120,006.36	58.12	0.00

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Totals for Cusip					120,000.00	119,948.24	119,948.24	120,006.36	58.12	0.00
073902PR3	BEAR STEARNS CO INC	6.40%	10/02/2017	09/27/2007	205,000.00	204,401.40	220,770.04	212,368.93	0.00	(8,401.11)
073902PR3	BEAR STEARNS CO INC	6.40%	10/02/2017	04/02/2009	70,000.00	67,130.00	75,384.89	72,516.22	0.00	(2,868.67)
Totals for Cusip					275,000.00	271,531.40	296,154.93	284,885.15	0.00	(11,269.78)
073902RU4	BEAR STEARNS CO INC	7.25%	02/01/2018	01/29/2008	85,000.00	84,767.10	93,762.48	89,950.23	0.00	(3,812.25)
Totals for Cusip					85,000.00	84,767.10	93,762.48	89,950.23	0.00	(3,812.25)
09062XAC7	BIOGEN IDEC INC	2.90%	09/15/2020	09/10/2015	275,000.00	274,428.00	274,277.03	278,507.35	4,230.32	0.00
Totals for Cusip					275,000.00	274,428.00	274,277.03	278,507.35	4,230.32	0.00
097023AU9	BOEING CO	6.12%	02/15/2033	09/10/2014	220,000.00	281,749.60	277,115.52	281,823.52	4,708.00	0.00
097023AU9	BOEING CO	6.12%	02/15/2033	09/25/2014	100,000.00	128,513.00	125,961.60	128,101.60	2,140.00	0.00
097023AU9	BOEING CO	6.12%	02/15/2033	03/25/2015	50,000.00	67,594.00	62,980.80	64,050.80	1,070.00	0.00
Totals for Cusip					370,000.00	477,856.60	466,057.92	473,975.92	7,918.00	0.00
111021AE1	BRITISH TELECOM PLC	9.12%	12/15/2030	12/04/2003	285,000.00	368,026.20	415,859.18	434,818.80	18,959.62	0.00
Totals for Cusip					285,000.00	368,026.20	415,859.18	434,818.80	18,959.62	0.00
124857AR4	CBS CORP	2.90%	01/15/2027	07/06/2016	75,000.00	73,762.50	73,762.50	69,570.15	0.00	(4,192.35)
Totals for Cusip					75,000.00	73,762.50	73,762.50	69,570.15	0.00	(4,192.35)
12527GAF0	CF INDUSTRIES INC	5.15%	03/15/2034	03/06/2014	130,000.00	129,324.00	114,362.82	110,500.00	0.00	(3,862.82)
Totals for Cusip					130,000.00	129,324.00	114,362.82	110,500.00	0.00	(3,862.82)
12527GAG8	CF INDUSTRIES INC	3.40%	12/01/2021	11/10/2016	55,000.00	54,919.15	54,919.15	54,421.90	0.00	(497.25)
Totals for Cusip					55,000.00	54,919.15	54,919.15	54,421.90	0.00	(497.25)
125896BQ2	CMS ENERGY CORP	3.00%	05/15/2026	05/02/2016	75,000.00	74,716.50	74,716.50	72,183.23	0.00	(2,533.27)
Totals for Cusip					75,000.00	74,716.50	74,716.50	72,183.23	0.00	(2,533.27)
126408GH0	CSX CORP	6.00%	10/01/2036	06/30/2010	135,000.00	144,656.55	152,906.54	161,251.83	8,345.29	0.00

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Totals for Cusip					135,000.00	144,656.55	152,906.54	161,251.83	8,345.29	0.00
126408HG1	CSX CORP	4.25%	11/01/2066	10/13/2016	80,000.00	79,800.80	79,800.80	73,006.72	0.00	(6,794.08)
Totals for Cusip					80,000.00	79,800.80	79,800.80	73,006.72	0.00	(6,794.08)
126650CL2	CVS CAREMARK CORP	3.88%	07/20/2025	07/13/2015	226,000.00	223,726.44	230,651.08	233,141.60	2,490.52	0.00
Totals for Cusip					226,000.00	223,726.44	230,651.08	233,141.60	2,490.52	0.00
136375BP6	CANADIAN NATIONAL RAILWAY CO	5.85%	11/15/2017	09/19/2007	425,000.00	423,652.75	457,049.68	441,462.38	0.00	(15,587.30)
Totals for Cusip					425,000.00	423,652.75	457,049.68	441,462.38	0.00	(15,587.30)
13645RAE4	CANADIAN PACIFIC RR CO	5.75%	03/15/2033	11/06/2015	215,000.00	239,869.05	233,373.47	250,469.20	17,095.73	0.00
Totals for Cusip					215,000.00	239,869.05	233,373.47	250,469.20	17,095.73	0.00
13645RAH7	CANADIAN PACIFIC RR CO	6.50%	05/15/2018	05/14/2008	110,000.00	109,546.80	120,336.92	116,702.08	0.00	(3,634.84)
Totals for Cusip					110,000.00	109,546.80	120,336.92	116,702.08	0.00	(3,634.84)
14149YAX6	CARDINAL HEALTH INC	1.70%	03/15/2018	02/19/2013	160,000.00	159,744.00	159,565.60	159,839.36	273.76	0.00
Totals for Cusip					160,000.00	159,744.00	159,565.60	159,839.36	273.76	0.00
14149YBC1	CARDINAL HEALTH INC	1.95%	06/15/2018	06/16/2015	425,000.00	424,668.50	423,893.30	425,923.95	2,030.65	0.00
Totals for Cusip					425,000.00	424,668.50	423,893.30	425,923.95	2,030.65	0.00
149123CE9	CATERPILLAR INC	4.75%	05/15/2064	05/05/2014	85,000.00	84,724.60	81,876.93	90,633.46	8,756.53	0.00
Totals for Cusip					85,000.00	84,724.60	81,876.93	90,633.46	8,756.53	0.00
14912L5P2	CATERPILLAR FINANCIAL SERVICES	1.30%	03/01/2018	02/25/2013	150,000.00	149,710.50	149,039.55	149,656.35	616.80	0.00
Totals for Cusip					150,000.00	149,710.50	149,039.55	149,656.35	616.80	0.00
14916RAB0	CATHOLIC HEALTH INITIATI	1.60%	11/01/2017	10/25/2012	20,000.00	19,994.20	19,961.12	20,087.50	126.38	0.00
Totals for Cusip					20,000.00	19,994.20	19,961.12	20,087.50	126.38	0.00
14916RAE4	CATHOLIC HEALTH INITIATI	2.60%	08/01/2018	10/23/2013	60,000.00	59,974.80	60,247.14	60,586.80	339.66	0.00
Totals for Cusip					60,000.00	59,974.80	60,247.14	60,586.80	339.66	0.00
15639KAB8	CENTRICA PLC	5.38%	10/16/2043	10/10/2013	200,000.00	198,468.00	199,699.80	211,725.00	12,025.20	0.00

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Totals for Cusip					200,000.00	198,468.00	199,699.80	211,725.00	12,025.20	0.00
161175BB9	CHARTER COMM OPT LLC CAP	4.46%	07/23/2022	12/01/2016	250,000.00	250,000.00	250,000.00	261,257.75	11,257.75	0.00
Totals for Cusip					250,000.00	250,000.00	250,000.00	261,257.75	11,257.75	0.00
166764BH2	CHEVRON CORPORATION	1.56%	05/16/2019	05/09/2016	500,000.00	500,000.00	500,000.00	497,946.50	0.00	(2,053.50)
Totals for Cusip					500,000.00	500,000.00	500,000.00	497,946.50	0.00	(2,053.50)
172967KA8	CITIGROUP INC	4.45%	09/29/2027	10/23/2015	125,000.00	125,373.75	124,172.38	126,980.75	2,808.37	0.00
Totals for Cusip					125,000.00	125,373.75	124,172.38	126,980.75	2,808.37	0.00
172967KK6	CITIGROUP INC	2.70%	03/30/2021	06/02/2016	550,000.00	552,436.50	552,436.50	548,741.60	0.00	(3,694.90)
Totals for Cusip					550,000.00	552,436.50	552,436.50	548,741.60	0.00	(3,694.90)
172967KY6	CITIGROUP INC	3.20%	10/21/2026	10/17/2016	525,000.00	524,690.25	524,690.25	502,016.55	0.00	(22,673.70)
Totals for Cusip					525,000.00	524,690.25	524,690.25	502,016.55	0.00	(22,673.70)
195869AG7	COLONIAL PIPELINE	7.63%	04/15/2032	07/02/2015	100,000.00	128,483.00	127,324.40	130,105.20	2,780.80	0.00
Totals for Cusip					100,000.00	128,483.00	127,324.40	130,105.20	2,780.80	0.00
198280AB5	COLUMBIA PIPELINE GROUP	2.45%	06/01/2018	05/12/2016	75,000.00	74,987.31	74,987.31	75,366.53	379.22	0.00
Totals for Cusip					75,000.00	74,987.31	74,987.31	75,366.53	379.22	0.00
20030NBR1	COMCAST CORP	2.75%	03/01/2023	02/16/2016	220,000.00	219,663.40	219,663.40	218,427.22	0.00	(1,236.18)
Totals for Cusip					220,000.00	219,663.40	219,663.40	218,427.22	0.00	(1,236.18)
21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	03/27/2007	399,857.89	399,857.89	441,563.07	441,842.97	279.90	0.00
Totals for Cusip					399,857.89	399,857.89	441,563.07	441,842.97	279.90	0.00
21079VAA1	CONTINENTAL AIRLINES	4.75%	01/12/2021	11/17/2010	13,858.13	13,858.13	14,585.69	14,620.33	34.64	0.00
Totals for Cusip					13,858.13	13,858.13	14,585.69	14,620.33	34.64	0.00
210805DH7	CONTINENTAL AIRLINES	6.70%	06/15/2021	10/05/2005	29,724.10	28,386.51	30,913.06	31,581.86	668.80	0.00
Totals for Cusip					29,724.10	28,386.51	30,913.06	31,581.86	668.80	0.00

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225433AM3	CRED SUIS GP FUN LTD	3.45%	04/16/2021	11/16/2016	500,000.00	499,972.29	499,972.29	503,156.00	3,183.71	0.00
	Totals for Cusip				500,000.00	499,972.29	499,972.29	503,156.00	3,183.71	0.00
22546QAL1	CREDIT SUISSE NEW YORK	1.38%	05/26/2017	05/22/2014	380,000.00	379,889.80	378,204.88	380,088.16	1,883.28	0.00
	Totals for Cusip				380,000.00	379,889.80	378,204.88	380,088.16	1,883.28	0.00
233851BA1	DAIMLER FINANCE NA LLC	2.38%	08/01/2018	07/24/2013	360,000.00	359,107.20	360,542.52	362,709.00	2,166.48	0.00
	Totals for Cusip				360,000.00	359,107.20	360,542.52	362,709.00	2,166.48	0.00
233851BU7	DAIMLER FINANCE NA LLC	1.65%	05/18/2018	05/11/2015	500,000.00	499,360.00	492,951.00	499,075.00	6,124.00	0.00
	Totals for Cusip				500,000.00	499,360.00	492,951.00	499,075.00	6,124.00	0.00
233851CK8	DAIMLER FINANCE NA LLC	2.20%	10/30/2021	10/26/2016	250,000.00	249,930.00	249,930.00	244,303.25	0.00	(5,626.75)
	Totals for Cusip				250,000.00	249,930.00	249,930.00	244,303.25	0.00	(5,626.75)
235851AP7	DANAHER CORP	2.40%	09/15/2020	09/10/2015	470,000.00	468,857.90	469,985.43	470,990.29	1,004.86	0.00
	Totals for Cusip				470,000.00	468,857.90	469,985.43	470,990.29	1,004.86	0.00
24422ERW1	DEERE JOHN CAPITAL CORP	1.20%	10/10/2017	09/04/2012	175,000.00	174,637.75	174,362.48	174,885.55	523.07	0.00
	Totals for Cusip				175,000.00	174,637.75	174,362.48	174,885.55	523.07	0.00
24422ESF7	DEERE JOHN CAPITAL CORP	1.95%	12/13/2018	12/10/2013	500,000.00	498,935.00	502,126.50	502,641.00	514.50	0.00
	Totals for Cusip				500,000.00	498,935.00	502,126.50	502,641.00	514.50	0.00
24422ETF6	DEERE JOHN CAPITAL CORP	2.55%	01/08/2021	01/05/2016	250,000.00	249,742.50	249,742.50	251,043.75	1,301.25	0.00
	Totals for Cusip				250,000.00	249,742.50	249,742.50	251,043.75	1,301.25	0.00
247361ZH4	DELTA AIR LINES	4.95%	05/23/2019	11/15/2010	42,443.20	42,443.20	44,565.36	44,480.47	0.00	(84.89)
	Totals for Cusip				42,443.20	42,443.20	44,565.36	44,480.47	0.00	(84.89)
247367BH7	DELTA AIR LINES	6.82%	08/10/2022	04/17/2008	237,330.87	237,330.87	273,357.69	272,930.50	0.00	(427.19)
	Totals for Cusip				237,330.87	237,330.87	273,357.69	272,930.50	0.00	(427.19)
25272KAA1	DIAMOND 1 FIN DIAMOND 2	3.48%	06/01/2019	05/17/2016	310,000.00	309,922.50	309,922.50	316,449.86	6,527.36	0.00
	Totals for Cusip				310,000.00	309,922.50	309,922.50	316,449.86	6,527.36	0.00

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25466AAD3	DISCOVER BANK	4.20%	08/08/2023	08/05/2013	275,000.00	273,933.00	280,929.83	286,503.53	5,573.70	0.00
	Totals for Cusip				275,000.00	273,933.00	280,929.83	286,503.53	5,573.70	0.00
25468PDH6	DISNEY WALT COMPANY	1.65%	01/08/2019	01/05/2016	1,000,000.00	998,660.00	998,660.00	1,000,963.00	2,303.00	0.00
	Totals for Cusip				1,000,000.00	998,660.00	998,660.00	1,000,963.00	2,303.00	0.00
25746UBU2	DOMINION RESOURCES INC	2.96%	07/01/2019	05/23/2016	100,000.00	100,099.00	100,099.00	101,240.70	1,141.70	0.00
	Totals for Cusip				100,000.00	100,099.00	100,099.00	101,240.70	1,141.70	0.00
26441CAB1	DUKE ENERGY CORP	6.25%	06/15/2018	09/21/2016	750,000.00	810,510.00	810,510.00	797,038.50	0.00	(13,471.50)
	Totals for Cusip				750,000.00	810,510.00	810,510.00	797,038.50	0.00	(13,471.50)
26441YAQ0	DUKE REALTY LP	6.50%	01/15/2018	09/06/2007	140,000.00	139,496.00	151,407.48	146,566.56	0.00	(4,840.92)
	Totals for Cusip				140,000.00	139,496.00	151,407.48	146,566.56	0.00	(4,840.92)
26875PAM3	EOG RESOURCES INC	3.15%	04/01/2025	03/12/2015	120,000.00	119,998.80	113,499.72	117,744.36	4,244.64	0.00
	Totals for Cusip				120,000.00	119,998.80	113,499.72	117,744.36	4,244.64	0.00
26875PAP6	EOG RESOURCES INC	4.15%	01/15/2026	01/11/2016	170,000.00	169,751.80	169,751.80	177,904.15	8,152.35	0.00
	Totals for Cusip				170,000.00	169,751.80	169,751.80	177,904.15	8,152.35	0.00
26882PAR3	ERAC USA FINANCE CO	6.70%	06/01/2034	05/21/2014	165,000.00	207,002.40	194,611.73	200,106.56	5,494.83	0.00
	Totals for Cusip				165,000.00	207,002.40	194,611.73	200,106.56	5,494.83	0.00
26882PBB7	ERAC USA FINANCE CO	6.38%	10/15/2017	10/10/2007	375,000.00	374,343.75	402,700.13	388,554.38	0.00	(14,145.75)
	Totals for Cusip				375,000.00	374,343.75	402,700.13	388,554.38	0.00	(14,145.75)
26882PBB7	ERAC USA FINANCE CO	6.38%	10/15/2017	02/09/2010	210,000.00	229,950.00	225,512.07	217,590.45	0.00	(7,921.62)
	Totals for Cusip				585,000.00	604,293.75	628,212.20	606,144.83	0.00	(22,067.37)
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	12/02/2014	250,000.00	327,870.00	304,672.50	316,764.00	12,091.50	0.00
	Totals for Cusip				250,000.00	327,870.00	304,672.50	316,764.00	12,091.50	0.00
26884TAL6	ERAC USA FINANCE LLC	3.85%	11/15/2024	02/24/2015	142,000.00	147,718.34	142,053.39	144,308.92	2,255.53	0.00
	Totals for Cusip				142,000.00	147,718.34	142,053.39	144,308.92	2,255.53	0.00

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291011AW4	EMERSON ELEC CO	5.38%	10/15/2017	05/21/2015	725,000.00	797,108.50	772,842.03	748,849.60	0.00	(23,992.43)
	Totals for Cusip				725,000.00	797,108.50	772,842.03	748,849.60	0.00	(23,992.43)
29103DAA4	EMERA US FINANCE LP	2.15%	06/15/2019	06/09/2016	400,000.00	399,852.00	399,852.00	399,338.80	0.00	(513.20)
	Totals for Cusip				400,000.00	399,852.00	399,852.00	399,338.80	0.00	(513.20)
29103DAG1	EMERA US FINANCE LP	3.55%	06/15/2026	06/09/2016	80,000.00	79,780.00	79,780.00	78,642.40	0.00	(1,137.60)
	Totals for Cusip				80,000.00	79,780.00	79,780.00	78,642.40	0.00	(1,137.60)
292480AG5	ENABLE MIDSTREAM PARTNERS LP	2.40%	05/15/2019	12/22/2015	110,000.00	109,941.65	97,732.14	107,997.78	10,265.64	0.00
	Totals for Cusip				110,000.00	109,941.65	97,732.14	107,997.78	10,265.64	0.00
29364DAU4	ENERGY ARKANSAS INC	3.50%	04/01/2026	01/05/2016	35,000.00	34,884.85	34,884.85	35,666.65	781.80	0.00
	Totals for Cusip				35,000.00	34,884.85	34,884.85	35,666.65	781.80	0.00
29364NAT5	ENERGY MISSISSIPPI	2.85%	06/01/2028	05/10/2016	80,000.00	79,974.40	79,974.40	75,964.88	0.00	(4,009.52)
	Totals for Cusip				80,000.00	79,974.40	79,974.40	75,964.88	0.00	(4,009.52)
29364WAK4	ENERGY LOUISIANA LLC	5.40%	11/01/2024	11/10/2009	140,000.00	139,521.20	159,851.30	161,077.00	1,225.70	0.00
	Totals for Cusip				140,000.00	139,521.20	159,851.30	161,077.00	1,225.70	0.00
29379VBC6	ENTERPRISE PRODUCTS OPER	5.10%	02/15/2045	02/05/2014	215,000.00	214,666.75	180,092.17	226,749.54	46,657.37	0.00
	Totals for Cusip				215,000.00	214,666.75	180,092.17	226,749.54	46,657.37	0.00
29379VBD4	ENTERPRISE PRODUCTS OPER	2.55%	10/15/2019	10/02/2014	175,000.00	174,966.75	167,774.78	176,785.88	9,011.10	0.00
	Totals for Cusip				175,000.00	174,966.75	167,774.78	176,785.88	9,011.10	0.00
294429AK1	EQUIFAX INC	2.30%	06/01/2021	05/05/2016	65,000.00	64,968.80	64,968.80	63,699.81	0.00	(1,268.99)
	Totals for Cusip				65,000.00	64,968.80	64,968.80	63,699.81	0.00	(1,268.99)
30161MAF0	EXELON GENERATION CO LLC	5.20%	10/01/2019	09/16/2009	375,000.00	374,268.75	403,982.25	401,910.38	0.00	(2,071.87)
	Totals for Cusip				375,000.00	374,268.75	403,982.25	401,910.38	0.00	(2,071.87)
30219GAQ1	EXPRESS SCRIPTS HOLDING CO	3.00%	07/15/2023	06/29/2016	110,000.00	109,902.10	109,902.10	106,481.43	0.00	(3,420.67)
	Totals for Cusip				110,000.00	109,902.10	109,902.10	106,481.43	0.00	(3,420.67)

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30231GAF9	EXXON MOBIL CORPORATION	2.71%	03/06/2025	03/18/2015	250,000.00	252,370.00	244,460.25	243,366.75	0.00	(1,093.50)
	Totals for Cusip				250,000.00	252,370.00	244,460.25	243,366.75	0.00	(1,093.50)
30231GAG7	EXXON MOBIL CORPORATION	1.91%	03/06/2020	03/03/2015	825,000.00	825,000.00	818,103.83	824,135.40	6,031.57	0.00
	Totals for Cusip				825,000.00	825,000.00	818,103.83	824,135.40	6,031.57	0.00
30231GAV4	EXXON MOBIL CORPORATION	2.22%	03/01/2021	02/29/2016	565,000.00	565,000.00	565,000.00	566,294.42	1,294.42	0.00
	Totals for Cusip				565,000.00	565,000.00	565,000.00	566,294.42	1,294.42	0.00
302445AD3	FLIR SYSTEMS INC	3.12%	06/15/2021	06/01/2016	110,000.00	109,924.10	109,924.10	110,290.62	366.52	0.00
	Totals for Cusip				110,000.00	109,924.10	109,924.10	110,290.62	366.52	0.00
302491AQ8	FMC CORP	5.20%	12/15/2019	11/24/2009	135,000.00	134,547.75	145,131.89	145,461.83	329.94	0.00
	Totals for Cusip				135,000.00	134,547.75	145,131.89	145,461.83	329.94	0.00
313566RC5	FANNIE MAE	0.00%	10/09/2019	10/15/2001	400,000.00	128,140.63	370,406.40	379,321.20	8,914.80	0.00
	Totals for Cusip				400,000.00	128,140.63	370,406.40	379,321.20	8,914.80	0.00
31620MAP1	FIDELITY NATIONAL INFORMATION	3.62%	10/15/2020	10/13/2015	250,000.00	249,672.50	253,256.75	258,817.00	5,560.25	0.00
	Totals for Cusip				250,000.00	249,672.50	253,256.75	258,817.00	5,560.25	0.00
31620MAQ9	FIDELITY NATIONAL INFORMATION	4.50%	10/15/2022	10/13/2015	140,000.00	139,743.80	142,503.62	148,926.26	6,422.64	0.00
	Totals for Cusip				140,000.00	139,743.80	142,503.62	148,926.26	6,422.64	0.00
316773CF5	FIFTH THIRD BANCORP	5.45%	01/15/2017	05/16/2014	350,000.00	385,770.00	362,841.50	350,480.55	0.00	(12,360.95)
	Totals for Cusip				350,000.00	385,770.00	362,841.50	350,480.55	0.00	(12,360.95)
337738AM0	FISERV INC	3.50%	10/01/2022	09/18/2012	120,000.00	119,446.80	119,752.92	122,208.36	2,455.44	0.00
	Totals for Cusip				120,000.00	119,446.80	119,752.92	122,208.36	2,455.44	0.00
338915AM3	FLEETBOSTON FINANCIAL GROUP	6.70%	07/15/2028	10/23/2013	100,000.00	112,225.00	114,475.90	116,336.60	1,860.70	0.00
	Totals for Cusip				100,000.00	112,225.00	114,475.90	116,336.60	1,860.70	0.00
345370BM1	FORD MOTOR COMPANY	7.75%	06/15/2043	03/25/2015	161,000.00	215,834.99	184,258.87	196,032.31	11,773.44	0.00

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345370BM1	FORD MOTOR COMPANY	7.75%	06/15/2043	10/14/2015	100,000.00	124,134.00	114,446.50	121,759.20	7,312.70	0.00
	Totals for Cusip				261,000.00	339,968.99	298,705.37	317,791.51	19,086.14	0.00
345370BZ2	FORD MOTOR COMPANY	6.38%	02/01/2029	02/10/2015	320,000.00	390,156.80	360,449.92	365,015.36	4,565.44	0.00
345370BZ2	FORD MOTOR COMPANY	6.38%	02/01/2029	02/10/2015	143,000.00	174,808.92	161,076.06	163,116.24	2,040.18	0.00
	Totals for Cusip				463,000.00	564,965.72	521,525.98	528,131.60	6,605.62	0.00
345397XN8	FORD MOTOR CREDIT CO LLC	2.55%	10/05/2018	10/05/2015	200,000.00	200,000.00	198,579.80	201,124.80	2,545.00	0.00
	Totals for Cusip				200,000.00	200,000.00	198,579.80	201,124.80	2,545.00	0.00
36164QMS4	GE CAPITAL INTL FUNDING	2.34%	11/15/2020	07/01/2016	207,000.00	207,118.07	207,118.07	206,901.26	0.00	(216.81)
	Totals for Cusip				207,000.00	207,118.07	207,118.07	206,901.26	0.00	(216.81)
36962SM8	GENERAL ELECTRIC CAPITAL CORP	5.30%	02/11/2021	02/08/2011	125,000.00	124,558.75	140,952.50	138,632.25	0.00	(2,320.25)
	Totals for Cusip				125,000.00	124,558.75	140,952.50	138,632.25	0.00	(2,320.25)
36962G2T0	GENERAL ELECTRIC CAPITAL CORP	5.55%	05/04/2020	10/16/2014	72,000.00	84,138.48	81,433.87	79,540.49	0.00	(1,893.38)
	Totals for Cusip				72,000.00	84,138.48	81,433.87	79,540.49	0.00	(1,893.38)
37045VAF7	GENERAL MOTORS COMPANY	6.25%	10/02/2043	09/08/2015	100,000.00	108,659.00	105,653.60	110,547.90	4,894.30	0.00
	Totals for Cusip				100,000.00	108,659.00	105,653.60	110,547.90	4,894.30	0.00
37045XAL0	GENERAL MOTORS FINL CO	4.25%	05/15/2023	06/25/2015	250,000.00	252,492.50	247,285.00	253,003.25	5,718.25	0.00
	Totals for Cusip				250,000.00	252,492.50	247,285.00	253,003.25	5,718.25	0.00
37045XBB1	GENERAL MOTORS FINL CO	3.10%	01/15/2019	10/07/2015	180,000.00	179,917.20	179,738.46	181,910.34	2,171.88	0.00
	Totals for Cusip				180,000.00	179,917.20	179,738.46	181,910.34	2,171.88	0.00
37045XBJ4	GENERAL MOTORS FINL CO	2.40%	05/09/2019	05/04/2016	500,000.00	499,480.00	499,480.00	498,675.50	0.00	(804.50)
	Totals for Cusip				500,000.00	499,480.00	499,480.00	498,675.50	0.00	(804.50)
373298BN7	GEORGIA PACIFIC CORP	7.38%	12/01/2025	09/20/2016	250,000.00	333,122.50	333,122.50	314,095.00	0.00	(19,027.50)
	Totals for Cusip				250,000.00	333,122.50	333,122.50	314,095.00	0.00	(19,027.50)
373334GE5	GEORGIA POWER COMPANY	5.70%	06/01/2017	06/04/2007	245,000.00	244,470.80	258,606.57	249,443.81	0.00	(9,162.76)

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373334GE5	GEORGIA POWER COMPANY	5.70%	06/01/2017	04/30/2010	205,000.00	228,185.50	216,385.09	208,718.29	0.00	(7,666.80)
	Totals for Cusip				450,000.00	472,656.30	474,991.66	458,162.10	0.00	(16,829.56)
375558AY9	GILEAD SCIENCES INC	2.35%	02/01/2020	11/12/2014	70,000.00	69,840.40	70,047.04	70,363.72	316.68	0.00
	Totals for Cusip				70,000.00	69,840.40	70,047.04	70,363.72	316.68	0.00
375558BB8	GILEAD SCIENCES INC	2.55%	09/01/2020	09/09/2015	250,000.00	249,550.00	249,905.00	252,634.75	2,729.75	0.00
	Totals for Cusip				250,000.00	249,550.00	249,905.00	252,634.75	2,729.75	0.00
38141EC31	GOLDMAN SACHS	4.80%	07/08/2044	06/30/2014	240,000.00	238,828.80	238,608.48	251,958.96	13,350.48	0.00
	Totals for Cusip				240,000.00	238,828.80	238,608.48	251,958.96	13,350.48	0.00
38141GVR2	GOLDMAN SACHS GROUP INC	4.25%	10/21/2025	10/16/2015	70,000.00	69,510.00	69,464.99	71,108.87	1,643.88	0.00
	Totals for Cusip				70,000.00	69,510.00	69,464.99	71,108.87	1,643.88	0.00
38145XAA1	GOLDMAN SACHS GROUP INC	2.62%	01/31/2019	01/28/2014	250,000.00	249,210.00	251,787.50	252,688.00	900.50	0.00
	Totals for Cusip				250,000.00	249,210.00	251,787.50	252,688.00	900.50	0.00
38148LAF3	GOLDMAN SACHS GROUP INC	5.15%	05/22/2045	08/24/2016	60,000.00	66,633.00	66,633.00	63,099.60	0.00	(3,533.40)
	Totals for Cusip				60,000.00	66,633.00	66,633.00	63,099.60	0.00	(3,533.40)
41283LAB1	HARLEY-DAVIDSON FINL SER	2.70%	03/15/2017	01/26/2012	80,000.00	79,982.40	81,065.28	80,186.88	0.00	(878.40)
	Totals for Cusip				80,000.00	79,982.40	81,065.28	80,186.88	0.00	(878.40)
41283LAD7	HARLEY-DAVIDSON FINL SER	2.40%	09/15/2019	09/11/2014	310,000.00	308,812.70	308,538.35	311,902.47	3,364.12	0.00
	Totals for Cusip				310,000.00	308,812.70	308,538.35	311,902.47	3,364.12	0.00
41283LAG0	HARLEY-DAVIDSON FINL SER	2.25%	01/15/2019	01/05/2016	195,000.00	194,976.60	194,976.60	195,838.70	862.10	0.00
	Totals for Cusip				195,000.00	194,976.60	194,976.60	195,838.70	862.10	0.00
413875AR6	HARRIS CORP	3.83%	04/27/2025	04/22/2015	100,000.00	100,000.00	98,492.90	101,586.80	3,093.90	0.00
	Totals for Cusip				100,000.00	100,000.00	98,492.90	101,586.80	3,093.90	0.00
42217KBF2	WELLTOWER INC	4.00%	06/01/2025	05/20/2015	110,000.00	109,918.60	108,203.26	112,419.01	4,215.75	0.00

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Totals for Cusip										
42307TAG3	HEINZ H J FINANCE	6.75%	03/15/2032	06/15/2016	250,000.00	318,097.50	318,097.50	302,977.75	0.00	(15,119.75)
Totals for Cusip										
438516BL4	HONEYWELL INTERNATIONAL INC	1.40%	10/30/2019	10/24/2016	750,000.00	749,407.50	749,407.50	743,064.75	0.00	(6,342.75)
Totals for Cusip										
438516BL9	HONEYWELL INTERNATIONAL INC	2.50%	11/01/2026	10/27/2016	500,000.00	492,365.00	492,365.00	473,270.00	0.00	(19,095.00)
Totals for Cusip										
448814DX8	HYDRO QUEBEC	8.40%	01/15/2022	04/27/2010	275,000.00	366,619.00	355,207.88	343,752.75	0.00	(11,455.13)
Totals for Cusip										
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	12/19/2014	500,000.00	706,880.00	672,910.00	657,366.00	0.00	(15,544.00)
Totals for Cusip										
45687AAJ1	INGERSOLL-RAND GL HLD CO	4.25%	06/15/2023	06/10/2014	255,000.00	252,008.32	262,612.01	269,697.95	7,085.94	0.00
Totals for Cusip										
45687AAL6	INGERSOLL-RAND GL HLD CO	2.88%	01/15/2019	06/10/2014	500,000.00	509,246.49	505,012.00	508,952.50	3,940.50	0.00
45687AAL6	INGERSOLL-RAND GL HLD CO	2.88%	01/15/2019	06/10/2014	65,000.00	64,918.24	65,651.56	66,163.83	512.27	0.00
Totals for Cusip										
46513EGV8	AID ISRAEL	5.50%	12/04/2023	07/20/2016	2,245,000.00	2,832,902.10	2,832,902.10	2,670,728.33	0.00	(162,173.77)
Totals for Cusip										
46513EJX1	AID ISRAEL	5.50%	04/26/2024	11/14/2013	185,000.00	220,300.22	223,725.68	221,768.57	0.00	(1,957.11)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	06/28/2016	375,000.00	480,480.00	480,480.00	449,530.88	0.00	(30,949.12)
Totals for Cusip										
46625HJJ0	JP MORGAN CHASE & CO	3.38%	05/01/2023	04/24/2013	330,000.00	328,224.60	324,329.61	328,818.27	4,488.66	0.00
Totals for Cusip										
46625HJJ7	JP MORGAN CHASE & CO	3.88%	09/10/2024	09/03/2014	150,000.00	149,212.50	149,211.60	151,775.55	2,563.95	0.00

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Totals for Cusip					150,000.00	149,212.50	149,211.60	151,775.55	2,563.95	0.00
476556DA0	JERSEY CENTRAL POWER AND LIGHT	7.35%	02/01/2019	01/22/2009	70,000.00	69,911.10	78,783.18	76,671.84	0.00	(2,111.34)
Totals for Cusip					70,000.00	69,911.10	78,783.18	76,671.84	0.00	(2,111.34)
476556DB8	JERSEY CENTRAL POWER AND LIGHT	4.70%	04/01/2024	08/14/2013	400,000.00	397,924.00	414,420.40	425,607.60	11,187.20	0.00
Totals for Cusip					400,000.00	397,924.00	414,420.40	425,607.60	11,187.20	0.00
476556DC6	JERSEY CENTRAL POWER AND LIGHT	4.30%	01/15/2026	08/11/2015	250,000.00	249,200.00	251,529.50	258,813.00	7,283.50	0.00
Totals for Cusip					250,000.00	249,200.00	251,529.50	258,813.00	7,283.50	0.00
478375AR9	JOHNSON CONTROLS INTL PL	3.90%	02/14/2026	12/09/2016	205,000.00	208,539.33	208,539.33	211,152.87	2,613.54	0.00
Totals for Cusip					205,000.00	208,539.33	208,539.33	211,152.87	2,613.54	0.00
478375AS7	JOHNSON CONTROLS INTL PL	5.12%	09/14/2045	12/09/2016	200,000.00	210,887.00	210,887.00	212,788.80	1,901.80	0.00
Totals for Cusip					200,000.00	210,887.00	210,887.00	212,788.80	1,901.80	0.00
492386AU1	KERR MCGEE CORPORATION	6.95%	07/01/2024	03/17/2010	125,000.00	141,738.75	134,288.00	147,474.13	13,186.13	0.00
Totals for Cusip					125,000.00	141,738.75	134,288.00	147,474.13	13,186.13	0.00
494386AC9	KIMBERLY CLARK DE MEXICO SAB D	3.25%	03/12/2025	03/05/2015	165,000.00	164,107.35	158,960.34	156,390.14	0.00	(2,570.20)
Totals for Cusip					165,000.00	164,107.35	158,960.34	156,390.14	0.00	(2,570.20)
494550AQ9	KINDER MORGAN ENERGY PARTNERS	7.30%	08/15/2033	10/01/2009	150,000.00	161,226.00	137,425.80	176,031.45	38,605.65	0.00
Totals for Cusip					150,000.00	161,226.00	137,425.80	176,031.45	38,605.65	0.00
500472AB1	KONINKLIJKE PHILIPS	5.75%	03/11/2018	10/29/2014	500,000.00	561,115.00	535,058.00	524,013.50	0.00	(11,044.50)
500472AB1	KONINKLIJKE PHILIPS	5.75%	03/11/2018	11/07/2016	316,000.00	333,926.68	333,926.68	331,176.53	0.00	(2,750.15)
Totals for Cusip					816,000.00	895,041.68	868,984.68	855,190.03	0.00	(13,794.65)
50076QAZ9	KRAFT FOODS INC	3.50%	06/06/2022	01/08/2013	140,000.00	138,799.97	141,532.44	142,375.94	843.50	0.00
Totals for Cusip					140,000.00	138,799.97	141,532.44	142,375.94	843.50	0.00
50077LAJ5	KRAFT HEINZ FOODS CO	3.50%	07/15/2022	08/16/2016	500,000.00	498,983.34	498,983.34	507,552.50	8,569.16	0.00

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Totals for Cusip					500,000.00	498,983.34	498,983.34	507,552.50	8,569.16	0.00
50540RAK8	LABORATORY CORP OF AMER	2.20%	08/23/2017	08/20/2012	150,000.00	149,689.50	150,528.15	150,699.15	171.00	0.00
Totals for Cusip					150,000.00	149,689.50	150,528.15	150,699.15	171.00	0.00
525ESC107	LEHMAN BROTHERS HOLDINGS	0.00%	05/17/2013	08/22/2007	245,000.00	136,955.02	9,670.10	14,087.50	4,417.40	0.00
Totals for Cusip					245,000.00	136,955.02	9,670.10	14,087.50	4,417.40	0.00
525ESC6J3	LEHMAN BROTHERS HOLDINGS	0.00%	11/10/2049	11/08/2005	360,000.00	197,998.56	14,271.27	20,700.00	6,428.73	0.00
Totals for Cusip					360,000.00	197,998.56	14,271.27	20,700.00	6,428.73	0.00
525ESC6X2	LEHMAN BROTHERS HOLDINGS	0.00%	09/26/2014	09/19/2007	370,000.00	215,658.27	14,938.59	21,941.00	7,002.41	0.00
Totals for Cusip					370,000.00	215,658.27	14,938.59	21,941.00	7,002.41	0.00
526107AD9	LENNOX INTERNATIONAL INC	3.00%	11/15/2023	10/25/2016	255,000.00	254,854.65	254,854.65	247,578.74	0.00	(7,275.91)
Totals for Cusip					255,000.00	254,854.65	254,854.65	247,578.74	0.00	(7,275.91)
53079EAZ7	LIBERTY MUTUAL GROUP	6.50%	05/01/2042	05/01/2012	85,000.00	84,800.25	96,625.03	100,778.72	4,153.69	0.00
Totals for Cusip					85,000.00	84,800.25	96,625.03	100,778.72	4,153.69	0.00
53079EBE3	LIBERTY MUTUAL GROUP	4.25%	06/15/2023	06/13/2013	125,000.00	124,206.25	127,008.50	130,871.88	3,863.38	0.00
53079EBE3	LIBERTY MUTUAL GROUP	4.25%	06/15/2023	06/13/2013	125,000.00	125,242.50	127,008.50	130,871.88	3,863.38	0.00
Totals for Cusip					250,000.00	249,448.75	254,017.00	261,743.76	7,726.76	0.00
534187AX7	LINCOLN NATIONAL CORP	8.75%	07/01/2019	06/17/2009	28,000.00	27,729.24	33,628.42	32,216.30	0.00	(1,412.12)
Totals for Cusip					28,000.00	27,729.24	33,628.42	32,216.30	0.00	(1,412.12)
538021AC0	LITTON INDUSTRIES INC	7.75%	03/15/2026	07/26/2010	150,000.00	197,166.00	196,375.35	197,182.80	807.45	0.00
Totals for Cusip					150,000.00	197,166.00	196,375.35	197,182.80	807.45	0.00
53944VAG4	LLOYDS BANK PLC	1.75%	05/14/2018	05/11/2015	350,000.00	349,664.00	349,244.35	349,533.80	289.45	0.00
Totals for Cusip					350,000.00	349,664.00	349,244.35	349,533.80	289.45	0.00
539830BJ7	LOCKHEED MARTIN CORP	1.85%	11/23/2018	11/16/2015	295,000.00	294,495.55	294,478.44	296,174.99	1,696.55	0.00
Totals for Cusip					295,000.00	294,495.55	294,478.44	296,174.99	1,696.55	0.00

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548661AK3	LOWES COMPANIES	6.50%	03/15/2029	06/03/2015	200,000.00	251,872.00	248,419.00	258,347.60	9,928.60	0.00
	Totals for Cusip				200,000.00	251,872.00	248,419.00	258,347.60	9,928.60	0.00
548661CN5	LOWES COS INC	6.10%	09/15/2017	05/21/2015	612,000.00	681,400.80	659,128.90	632,610.94	0.00	(26,517.96)
	Totals for Cusip				612,000.00	681,400.80	659,128.90	632,610.94	0.00	(26,517.96)
549271AG9	LUBRIZOL CORP	8.88%	02/01/2019	09/15/2009	260,000.00	319,961.20	310,547.38	296,506.86	0.00	(14,040.52)
	Totals for Cusip				260,000.00	319,961.20	310,547.38	296,506.86	0.00	(14,040.52)
552081AM3	LYONDELLBASELL IND NV	4.62%	02/26/2055	05/03/2016	250,000.00	233,345.00	233,345.00	232,311.00	0.00	(1,034.00)
	Totals for Cusip				250,000.00	233,345.00	233,345.00	232,311.00	0.00	(1,034.00)
559222AQ7	MAGNA INTERNATIONAL INC	3.62%	06/15/2024	05/25/2016	400,000.00	412,620.00	412,620.00	402,558.80	0.00	(10,061.20)
	Totals for Cusip				400,000.00	412,620.00	412,620.00	402,558.80	0.00	(10,061.20)
56585AAK8	MARATHON PETROLEUM CORP	2.70%	12/14/2018	12/07/2015	415,000.00	414,668.00	410,369.85	420,524.90	10,155.05	0.00
	Totals for Cusip				415,000.00	414,668.00	410,369.85	420,524.90	10,155.05	0.00
570535AK0	MARKEL CORP	4.90%	07/01/2022	06/27/2012	350,000.00	349,482.00	375,329.85	377,566.35	2,236.50	0.00
	Totals for Cusip				350,000.00	349,482.00	375,329.85	377,566.35	2,236.50	0.00
570535AQ7	MARKEL CORP	5.00%	04/05/2046	03/29/2016	75,000.00	74,217.75	74,217.75	75,431.48	1,213.73	0.00
	Totals for Cusip				75,000.00	74,217.75	74,217.75	75,431.48	1,213.73	0.00
571748AV4	MARSH & MCLENNAN COS INC	3.50%	06/03/2024	05/27/2014	275,000.00	274,469.25	272,501.35	279,833.68	7,332.33	0.00
	Totals for Cusip				275,000.00	274,469.25	272,501.35	279,833.68	7,332.33	0.00
571748AY8	MARSH & MCLENNAN COS INC	2.35%	03/06/2020	03/03/2015	300,000.00	299,760.00	297,380.10	300,263.70	2,883.60	0.00
	Totals for Cusip				300,000.00	299,760.00	297,380.10	300,263.70	2,883.60	0.00
571903AR4	MARRIOTT INTERNATIONAL INC	2.30%	01/15/2022	06/07/2016	555,000.00	552,707.85	552,707.85	538,376.09	0.00	(14,331.76)
	Totals for Cusip				555,000.00	552,707.85	552,707.85	538,376.09	0.00	(14,331.76)
579780AF4	MCCORMICK & CO	5.75%	12/15/2017	12/04/2007	165,000.00	164,934.00	177,795.59	171,662.70	0.00	(6,132.89)

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	Totals for Cusip				165,000.00	164,934.00	177,795.59	171,662.70	0.00	(6,132.89)
585055BQ8	MEDTRONIC INC	1.50%	03/15/2018	08/31/2015	595,000.00	593,654.71	594,654.90	595,008.92	354.02	0.00
	Totals for Cusip				595,000.00	593,654.71	594,654.90	595,008.92	354.02	0.00
585055BR6	MEDTRONIC INC	3.15%	03/15/2022	08/31/2015	335,000.00	334,350.37	338,657.20	343,114.37	4,457.17	0.00
	Totals for Cusip				335,000.00	334,350.37	338,657.20	343,114.37	4,457.17	0.00
586054AB4	MEMORIAL SLOAN-KETTERING	4.12%	07/01/2052	11/28/2012	65,000.00	64,595.70	60,685.43	62,766.21	2,080.78	0.00
	Totals for Cusip				65,000.00	64,595.70	60,685.43	62,766.21	2,080.78	0.00
58933YAG0	MERCK & CO INC	1.30%	05/18/2018	05/15/2013	430,000.00	429,006.70	428,991.22	429,553.66	562.44	0.00
	Totals for Cusip				430,000.00	429,006.70	428,991.22	429,553.66	562.44	0.00
594918AU8	MICROSOFT CORP	3.75%	05/01/2043	07/28/2014	35,000.00	32,494.00	32,396.00	33,086.45	690.45	0.00
	Totals for Cusip				35,000.00	32,494.00	32,396.00	33,086.45	690.45	0.00
6174468C6	MORGAN STANLEY	4.00%	07/23/2025	07/20/2015	150,000.00	149,877.00	154,466.10	153,752.55	0.00	(713.55)
	Totals for Cusip				150,000.00	149,877.00	154,466.10	153,752.55	0.00	(713.55)
61746BDJ2	MORGAN STANLEY	3.75%	02/25/2023	02/20/2013	215,000.00	214,219.55	220,217.19	220,835.96	618.77	0.00
	Totals for Cusip				215,000.00	214,219.55	220,217.19	220,835.96	618.77	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	05/22/2013	95,000.00	94,468.00	95,969.10	97,519.59	1,550.49	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	07/22/2016	45,000.00	47,020.95	47,020.95	46,193.49	0.00	(827.46)
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	11/16/2016	30,000.00	31,003.50	31,003.50	30,795.66	0.00	(207.84)
	Totals for Cusip				170,000.00	172,492.45	173,993.55	174,508.74	1,550.49	(1,035.30)
6174824M3	MORGAN STANLEY	4.88%	11/01/2022	12/13/2013	30,000.00	30,633.30	31,837.56	32,152.17	314.61	0.00
	Totals for Cusip				30,000.00	30,633.30	31,837.56	32,152.17	314.61	0.00
617482V92	MORGAN STANLEY	6.38%	07/24/2042	07/19/2012	100,000.00	98,867.00	123,654.90	128,516.70	4,861.80	0.00
	Totals for Cusip				100,000.00	98,867.00	123,654.90	128,516.70	4,861.80	0.00
61761JVL0	MORGAN STANLEY	3.70%	10/23/2024	10/20/2014	215,000.00	214,625.90	216,033.94	217,561.08	1,527.14	0.00

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	Totals for Cusip				215,000.00	214,625.90	216,033.94	217,561.08	1,527.14	0.00
62854AAE4	MYLAN NV	2.50%	06/07/2019	05/31/2016	135,000.00	134,848.80	134,848.80	134,269.38	0.00	(579.42)
	Totals for Cusip				135,000.00	134,848.80	134,848.80	134,269.38	0.00	(579.42)
62952EAB3	NYU HOSPITAL CENTER	5.75%	07/01/2043	07/24/2013	105,000.00	105,000.00	119,906.12	122,254.34	2,348.22	0.00
	Totals for Cusip				105,000.00	105,000.00	119,906.12	122,254.34	2,348.22	0.00
629568AX4	NABORS INDUSTRIES INC	4.62%	09/15/2021	02/13/2012	300,000.00	298,995.85	246,528.00	304,956.00	58,428.00	0.00
629568AX4	NABORS INDUSTRIES INC	4.62%	09/15/2021	07/30/2013	200,000.00	200,542.00	164,352.00	203,304.00	38,952.00	0.00
	Totals for Cusip				500,000.00	499,537.85	410,880.00	508,260.00	97,380.00	0.00
637071AL5	NATIONAL OILWELL VARCO INC	1.35%	12/01/2017	11/15/2012	190,000.00	189,815.70	185,915.19	189,259.38	3,344.19	0.00
	Totals for Cusip				190,000.00	189,815.70	185,915.19	189,259.38	3,344.19	0.00
637432NJ0	NATIONAL RURAL UTILITIES COOP	2.70%	02/15/2023	02/03/2016	245,000.00	244,331.15	244,331.15	243,425.14	0.00	(906.01)
	Totals for Cusip				245,000.00	244,331.15	244,331.15	243,425.14	0.00	(906.01)
638585BF5	NATIONSBANK CORP	6.80%	03/15/2028	07/21/2011	225,000.00	227,189.25	263,260.80	265,216.50	1,955.70	0.00
	Totals for Cusip				225,000.00	227,189.25	263,260.80	265,216.50	1,955.70	0.00
63946BAE0	NBC UNIVERSAL MEDIA LLC	4.38%	04/01/2021	08/18/2011	265,000.00	264,925.81	287,850.95	286,284.54	0.00	(1,566.41)
	Totals for Cusip				265,000.00	264,925.81	287,850.95	286,284.54	0.00	(1,566.41)
649322AA2	NY & PRESBYTERIAN HOSPIT	4.02%	08/01/2045	01/29/2015	45,000.00	45,000.00	42,511.82	43,675.65	1,163.83	0.00
	Totals for Cusip				45,000.00	45,000.00	42,511.82	43,675.65	1,163.83	0.00
649322AE4	NY & PRESBYTERIAN HOSPIT	4.76%	08/01/2116	06/21/2016	120,000.00	119,992.80	119,992.80	113,456.88	0.00	(6,535.92)
	Totals for Cusip				120,000.00	119,992.80	119,992.80	113,456.88	0.00	(6,535.92)
64952WBZ5	NEW YORK LIFE	1.30%	04/27/2018	05/22/2015	1,000,000.00	997,800.00	991,926.00	997,217.00	5,291.00	0.00
	Totals for Cusip				1,000,000.00	997,800.00	991,926.00	997,217.00	5,291.00	0.00
651229AP1	NEWELL BRANDS INC	2.88%	12/01/2019	11/14/2014	115,000.00	114,871.20	110,937.86	117,050.22	6,112.36	0.00

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	Totals for Cusip				115,000.00	114,871.20	110,937.86	117,050.22	6,112.36	0.00
65473QBC6	NISOURCE FINANCE CORP	4.80%	02/15/2044	04/09/2013	130,000.00	129,447.50	132,130.18	136,863.22	4,733.04	0.00
	Totals for Cusip				130,000.00	129,447.50	132,130.18	136,863.22	4,733.04	0.00
65584AE8	NORFOLK SOUTHERN CORP	7.70%	05/15/2017	01/04/2006	500,000.00	599,610.00	540,419.00	511,425.50	0.00	(28,993.50)
	Totals for Cusip				500,000.00	599,610.00	540,419.00	511,425.50	0.00	(28,993.50)
65584AV0	NORFOLK SOUTHERN CORP	6.00%	03/15/2105	03/06/2012	250,000.00	297,675.00	268,018.00	292,317.50	24,299.50	0.00
	Totals for Cusip				250,000.00	297,675.00	268,018.00	292,317.50	24,299.50	0.00
65584AW8	NORFOLK SOUTHERN CORP	5.59%	05/17/2025	05/17/2005	48,000.00	47,908.80	54,882.67	54,905.95	23.28	0.00
	Totals for Cusip				48,000.00	47,908.80	54,882.67	54,905.95	23.28	0.00
66982DL8	PROVINCE OF NOVA SCOTIA	9.12%	05/01/2021	07/25/2000	450,000.00	521,523.00	580,647.15	557,755.65	0.00	(22,891.50)
	Totals for Cusip				450,000.00	521,523.00	580,647.15	557,755.65	0.00	(22,891.50)
66989HAK4	NOVARTIS CAPITAL CORP	4.00%	11/20/2045	05/26/2016	385,000.00	414,005.90	414,005.90	388,536.61	0.00	(25,469.29)
	Totals for Cusip				385,000.00	414,005.90	414,005.90	388,536.61	0.00	(25,469.29)
67021CAL1	NSTAR ELECTRIC COMPANY	2.70%	06/01/2026	05/23/2016	155,000.00	154,460.60	154,460.60	148,985.85	0.00	(5,474.75)
	Totals for Cusip				155,000.00	154,460.60	154,460.60	148,985.85	0.00	(5,474.75)
6710648	ASIAN DEV BANK	1.00%	05/17/2018	12/20/2006	715,000.00	461,997.25	702,375.96	708,471.34	6,095.38	0.00
6710648	ASIAN DEV BANK	1.00%	05/17/2018	05/30/2014	35,000.00	34,265.00	34,382.04	34,680.42	298.38	0.00
	Totals for Cusip				750,000.00	496,262.25	736,758.00	743,151.76	6,393.76	0.00
674599CH6	OCCIDENTAL PETROLEUM COR	3.40%	04/15/2026	03/28/2016	230,000.00	229,475.60	229,475.60	231,735.12	2,259.52	0.00
	Totals for Cusip				230,000.00	229,475.60	229,475.60	231,735.12	2,259.52	0.00
68389XAN5	ORACLE CORP	1.20%	10/15/2017	10/18/2012	435,000.00	434,247.45	435,230.55	435,103.10	0.00	(127.45)
	Totals for Cusip				435,000.00	434,247.45	435,230.55	435,103.10	0.00	(127.45)
68389XBK0	ORACLE CORP	1.90%	09/15/2021	06/29/2016	400,000.00	399,304.00	399,304.00	390,877.20	0.00	(8,426.80)
	Totals for Cusip				400,000.00	399,304.00	399,304.00	390,877.20	0.00	(8,426.80)

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68389XBL8	ORACLE CORP	2.40%	09/15/2023	06/29/2016	255,000.00	254,956.65	254,956.65	247,044.26	0.00	(7,912.39)
	Totals for Cusip				255,000.00	254,956.65	254,956.65	247,044.26	0.00	(7,912.39)
69352PAE3	PPL CAPITAL FUNDING INC	3.50%	12/01/2022	10/10/2012	100,000.00	99,843.00	100,741.80	102,269.00	1,527.20	0.00
	Totals for Cusip				100,000.00	99,843.00	100,741.80	102,269.00	1,527.20	0.00
69371RM52	PACCAR FINANCIAL CORP	1.40%	05/18/2018	05/11/2015	500,000.00	499,340.00	495,257.00	499,452.00	4,195.00	0.00
	Totals for Cusip				500,000.00	499,340.00	495,257.00	499,452.00	4,195.00	0.00
709599AE4	PENSKE TRUCK LEASING/PTL	3.75%	05/11/2017	06/13/2014	400,000.00	424,752.00	408,074.00	403,110.40	0.00	(4,963.60)
	Totals for Cusip				400,000.00	424,752.00	408,074.00	403,110.40	0.00	(4,963.60)
709599AL8	PENSKE TRUCK LEASING/PTL	2.88%	07/17/2018	01/14/2013	175,000.00	174,620.25	176,101.45	177,258.73	1,157.28	0.00
	Totals for Cusip				175,000.00	174,620.25	176,101.45	177,258.73	1,157.28	0.00
709599AU8	PENSKE TRUCK LEASING/PTL	3.20%	07/15/2020	07/16/2015	250,000.00	248,997.50	247,491.25	252,772.50	5,281.25	0.00
	Totals for Cusip				250,000.00	248,997.50	247,491.25	252,772.50	5,281.25	0.00
718546AJ3	PHILLIPS 66	2.95%	05/01/2017	12/14/2012	155,000.00	154,977.83	157,106.76	155,864.59	0.00	(1,242.17)
	Totals for Cusip				155,000.00	154,977.83	157,106.76	155,864.59	0.00	(1,242.17)
723787AB3	PIONEER NATURAL RESOURCES CO	7.20%	01/15/2028	03/05/2013	200,000.00	260,166.00	213,565.20	241,609.80	28,044.60	0.00
	Totals for Cusip				200,000.00	260,166.00	213,565.20	241,609.80	28,044.60	0.00
740189AL9	PRECISION CASTPARTS CORP	2.25%	06/15/2020	06/01/2015	150,000.00	149,985.00	149,143.80	150,553.80	1,410.00	0.00
	Totals for Cusip				150,000.00	149,985.00	149,143.80	150,553.80	1,410.00	0.00
740816AM5	PRES & FELLOWS OF HARVARD	3.15%	07/15/2046	10/06/2016	20,000.00	19,966.00	19,966.00	17,894.00	0.00	(2,072.00)
	Totals for Cusip				20,000.00	19,966.00	19,966.00	17,894.00	0.00	(2,072.00)
740816AN3	PRES & FELLOWS OF HARVARD	3.30%	07/15/2056	10/06/2016	20,000.00	19,851.60	19,851.60	17,588.72	0.00	(2,262.88)
	Totals for Cusip				20,000.00	19,851.60	19,851.60	17,588.72	0.00	(2,262.88)
74251VAN2	PRINCIPAL FINANCIAL GROUP INC	4.30%	11/15/2046	11/03/2016	85,000.00	84,899.70	84,899.70	83,280.62	0.00	(1,619.08)

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	Totals for Cusip				85,000.00	84,899.70	84,899.70	83,280.62	0.00	(1,619.08)
742651DW9	PRIVATE EXPORT FUNDING	3.25%	06/15/2025	04/29/2016	205,000.00	219,825.60	219,825.60	211,759.47	0.00	(8,066.13)
	Totals for Cusip				205,000.00	219,825.60	219,825.60	211,759.47	0.00	(8,066.13)
743756AB4	PROV ST JOSEPH HLTH OBL	2.75%	10/01/2026	09/20/2016	85,000.00	85,000.00	85,000.00	80,465.17	0.00	(4,534.83)
	Totals for Cusip				85,000.00	85,000.00	85,000.00	80,465.17	0.00	(4,534.83)
744448CL3	PUBLIC SERVICE COLORADO	2.90%	05/15/2025	05/05/2015	500,000.00	498,405.00	491,467.00	495,081.50	3,614.50	0.00
	Totals for Cusip				500,000.00	498,405.00	491,467.00	495,081.50	3,614.50	0.00
748148PR8	PROVINCE OF QUEBEC	7.50%	07/15/2023	05/30/2014	90,000.00	119,556.00	116,157.60	112,811.04	0.00	(3,346.56)
	Totals for Cusip				90,000.00	119,556.00	116,157.60	112,811.04	0.00	(3,346.56)
74834LAW0	QUEST DIAGNOSTIC INC	2.50%	03/30/2020	03/05/2015	180,000.00	179,438.40	177,552.00	179,873.82	2,321.82	0.00
	Totals for Cusip				180,000.00	179,438.40	177,552.00	179,873.82	2,321.82	0.00
74834LAX8	QUEST DIAGNOSTIC INC	3.50%	03/30/2025	03/11/2015	200,000.00	197,078.00	193,223.20	197,620.60	4,397.40	0.00
	Totals for Cusip				200,000.00	197,078.00	193,223.20	197,620.60	4,397.40	0.00
74834LAY6	QUEST DIAGNOSTIC INC	4.70%	03/30/2045	03/06/2015	50,000.00	49,027.50	44,771.30	49,827.75	5,056.45	0.00
	Totals for Cusip				50,000.00	49,027.50	44,771.30	49,827.75	5,056.45	0.00
74834LAZ3	QUEST DIAGNOSTIC INC	3.45%	06/01/2026	05/23/2016	80,000.00	79,778.40	79,778.40	78,907.20	0.00	(871.20)
	Totals for Cusip				80,000.00	79,778.40	79,778.40	78,907.20	0.00	(871.20)
755111AJ0	RAYTHEON CO	6.75%	03/15/2018	09/23/2010	250,000.00	310,420.00	277,020.00	265,448.00	0.00	(11,572.00)
	Totals for Cusip				250,000.00	310,420.00	277,020.00	265,448.00	0.00	(11,572.00)
761713BF2	REYNOLDS AMERICAN INC	4.00%	06/12/2022	06/09/2015	130,000.00	129,819.30	135,145.66	135,969.99	824.33	0.00
	Totals for Cusip				130,000.00	129,819.30	135,145.66	135,969.99	824.33	0.00
771196BA9	ROCHE HOLDINGS INC	2.25%	09/30/2019	09/22/2014	500,000.00	499,270.00	502,610.50	504,158.00	1,547.50	0.00
	Totals for Cusip				500,000.00	499,270.00	502,610.50	504,158.00	1,547.50	0.00
776696AD8	ROPER INDUSTRIES INC	1.85%	11/15/2017	11/15/2012	115,000.00	114,896.50	114,395.22	115,355.70	960.48	0.00

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	Totals for Cusip				115,000.00	114,896.50	114,395.22	115,355.70	960.48	0.00
776696AE6	ROPER TECHNOLOGIES INC	3.12%	11/15/2022	06/03/2016	200,000.00	203,226.00	203,226.00	200,154.60	0.00	(3,071.40)
	Totals for Cusip				200,000.00	203,226.00	203,226.00	200,154.60	0.00	(3,071.40)
776743AA4	ROPER TECHNOLOGIES INC	3.00%	12/15/2020	11/30/2015	200,000.00	199,924.00	199,169.80	202,601.20	3,431.40	0.00
	Totals for Cusip				200,000.00	199,924.00	199,169.80	202,601.20	3,431.40	0.00
776743AC0	ROPER TECHNOLOGIES INC	2.80%	12/15/2021	12/08/2016	500,000.00	499,215.00	499,215.00	499,761.00	546.00	0.00
	Totals for Cusip				500,000.00	499,215.00	499,215.00	499,761.00	546.00	0.00
790849AM5	ST JUDE MEDICAL INC	2.80%	09/15/2020	09/14/2015	290,000.00	289,866.60	290,109.62	291,626.61	1,516.99	0.00
	Totals for Cusip				290,000.00	289,866.60	290,109.62	291,626.61	1,516.99	0.00
797440BR4	SAN DIEGO GAS & ELECTRIC	3.60%	09/01/2023	09/04/2013	300,000.00	299,952.00	312,320.40	314,048.70	1,728.30	0.00
	Totals for Cusip				300,000.00	299,952.00	312,320.40	314,048.70	1,728.30	0.00
81180WAP6	SEAGATE HDD CAYMAN	3.75%	11/15/2018	10/31/2013	90,000.00	90,000.00	89,325.00	92,216.25	2,891.25	0.00
	Totals for Cusip				90,000.00	90,000.00	89,325.00	92,216.25	2,891.25	0.00
81618TAA8	SELECT INCOME REIT	2.85%	02/01/2018	01/29/2015	75,000.00	74,712.00	74,896.80	75,320.48	423.68	0.00
	Totals for Cusip				75,000.00	74,712.00	74,896.80	75,320.48	423.68	0.00
822582BA9	SHELL INTL FIN	2.00%	11/15/2018	10/30/2014	575,000.00	578,915.75	575,669.88	578,849.05	3,179.17	0.00
	Totals for Cusip				575,000.00	578,915.75	575,669.88	578,849.05	3,179.17	0.00
82481LAA7	SHIRE ACQ INV IRELAND DA	1.90%	09/23/2019	09/19/2016	375,000.00	374,696.25	374,696.25	370,245.75	0.00	(4,450.50)
	Totals for Cusip				375,000.00	374,696.25	374,696.25	370,245.75	0.00	(4,450.50)
82481LAD1	SHIRE ACQ INV IRELAND DA	3.20%	09/23/2026	09/19/2016	190,000.00	189,773.90	189,773.90	177,523.65	0.00	(12,250.25)
	Totals for Cusip				190,000.00	189,773.90	189,773.90	177,523.65	0.00	(12,250.25)
82620KAC7	SIEMENS FINANCINGSMAT	2.15%	05/27/2020	05/18/2015	600,000.00	599,208.00	594,288.60	596,359.20	2,070.60	0.00
	Totals for Cusip				600,000.00	599,208.00	594,288.60	596,359.20	2,070.60	0.00

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82620KAJ2	SIEMENS FINANCIERINGSMAT	1.70%	09/15/2021	09/23/2016	1,000,000.00	992,730.00	992,730.00	960,695.00	0.00	(32,035.00)
Totals for Cusip					1,000,000.00	992,730.00	992,730.00	960,695.00	0.00	(32,035.00)
826418BJ3	SIERRA PACIFIC POWER CO	3.38%	08/15/2023	08/12/2013	110,000.00	109,769.00	111,234.97	112,615.47	1,380.50	0.00
Totals for Cusip					110,000.00	109,769.00	111,234.97	112,615.47	1,380.50	0.00
842329AA2	SOUTHERN BAPTIST HOSPITA	4.86%	07/15/2045	05/21/2015	135,000.00	135,000.00	139,465.40	145,878.98	6,413.58	0.00
Totals for Cusip					135,000.00	135,000.00	139,465.40	145,878.98	6,413.58	0.00
854502AE1	STANLEY BLACK & DECKER I	1.62%	11/17/2018	11/07/2016	780,000.00	780,000.00	780,000.00	775,197.54	0.00	(4,802.46)
Totals for Cusip					780,000.00	780,000.00	780,000.00	775,197.54	0.00	(4,802.46)
85771PAW2	STATOIL ASA	2.25%	11/08/2019	11/03/2014	750,000.00	749,685.00	747,340.50	756,227.25	8,886.75	0.00
Totals for Cusip					750,000.00	749,685.00	747,340.50	756,227.25	8,886.75	0.00
87165BAE3	SYNCHRONY FINANCIAL	2.70%	02/03/2020	01/26/2015	160,000.00	159,665.60	156,932.00	159,525.60	2,593.60	0.00
Totals for Cusip					160,000.00	159,665.60	156,932.00	159,525.60	2,593.60	0.00
871829AZ0	SYSCO CORP	3.75%	10/01/2025	09/23/2015	70,000.00	70,000.00	70,960.12	70,844.34	0.00	(115.78)
Totals for Cusip					70,000.00	70,000.00	70,960.12	70,844.34	0.00	(115.78)
875127BD3	TAMPA ELECTRIC	4.20%	05/15/2045	05/15/2015	40,000.00	39,925.60	38,667.72	39,202.72	535.00	0.00
Totals for Cusip					40,000.00	39,925.60	38,667.72	39,202.72	535.00	0.00
880591DZ2	TENNESSEE VALLEY AUTHORITY	5.38%	04/01/2056	03/29/2006	300,000.00	298,296.00	357,474.60	375,158.70	17,684.10	0.00
Totals for Cusip					300,000.00	298,296.00	357,474.60	375,158.70	17,684.10	0.00
880591EA6	TENNESSEE VALLEY AUTHORITY	5.50%	07/18/2017	07/12/2007	650,000.00	644,826.00	693,226.30	666,805.10	0.00	(26,421.20)
Totals for Cusip					650,000.00	644,826.00	693,226.30	666,805.10	0.00	(26,421.20)
88167AAC5	TEVA PHARMACEUTICALS NE	2.20%	07/21/2021	07/18/2016	250,000.00	249,587.50	249,587.50	239,171.75	0.00	(10,415.75)
Totals for Cusip					250,000.00	249,587.50	249,587.50	239,171.75	0.00	(10,415.75)
88167AAD3	TEVA PHARMACEUTICALS NE	2.80%	07/21/2023	07/18/2016	85,000.00	84,716.10	84,716.10	80,460.24	0.00	(4,255.86)
Totals for Cusip					85,000.00	84,716.10	84,716.10	80,460.24	0.00	(4,255.86)

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883203BT7	TEXTRON INC	3.65%	03/01/2021	01/23/2014	60,000.00	59,901.60	60,374.22	61,636.08	1,261.86	0.00
	Totals for Cusip				60,000.00	59,901.60	60,374.22	61,636.08	1,261.86	0.00
883203BU4	TEXTRON INC	4.30%	03/01/2024	05/22/2014	225,000.00	233,221.50	229,167.45	233,385.08	4,217.63	0.00
	Totals for Cusip				225,000.00	233,221.50	229,167.45	233,385.08	4,217.63	0.00
883556BN1	THERMO FISHER SCIENTIFIC INC	3.00%	04/15/2023	04/04/2016	125,000.00	124,390.00	124,390.00	122,858.38	0.00	(1,531.62)
	Totals for Cusip				125,000.00	124,390.00	124,390.00	122,858.38	0.00	(1,531.62)
883556BR2	THERMO FISHER SCIENTIFIC INC	2.95%	09/19/2026	09/14/2016	90,000.00	88,908.30	88,908.30	84,982.50	0.00	(3,925.80)
	Totals for Cusip				90,000.00	88,908.30	88,908.30	84,982.50	0.00	(3,925.80)
887315AM1	TIME WARNER COS INC	9.15%	02/01/2023	08/31/2009	130,000.00	157,842.10	168,667.46	166,718.24	0.00	(1,949.22)
887315AM1	TIME WARNER COS INC	9.15%	02/01/2023	03/03/2010	75,000.00	96,392.25	97,308.15	96,183.60	0.00	(1,124.55)
887315AM1	TIME WARNER COS INC	9.15%	02/01/2023	10/01/2010	100,000.00	136,408.00	129,744.20	128,244.80	0.00	(1,499.40)
	Totals for Cusip				305,000.00	390,642.35	395,719.81	391,146.64	0.00	(4,573.17)
887315BH1	TIME WARNER COS INC	7.57%	02/01/2024	05/02/2012	175,000.00	226,922.50	213,991.23	216,404.13	2,412.90	0.00
	Totals for Cusip				175,000.00	226,922.50	213,991.23	216,404.13	2,412.90	0.00
893939AE8	TRAVELERS PROP CASUALTY	7.75%	04/15/2026	07/23/2015	250,000.00	334,132.50	327,311.75	328,343.50	1,031.75	0.00
	Totals for Cusip				250,000.00	334,132.50	327,311.75	328,343.50	1,031.75	0.00
899043AA1	TUFTS UNIVERSITY	5.02%	04/15/2112	03/22/2012	125,000.00	125,000.00	128,610.38	130,482.50	1,872.12	0.00
	Totals for Cusip				125,000.00	125,000.00	128,610.38	130,482.50	1,872.12	0.00
90131HBB0	21ST CENTURY FOX AMERICA	7.28%	06/30/2028	04/06/2015	150,000.00	164,575.63	179,951.55	189,700.50	9,748.95	0.00
	Totals for Cusip				150,000.00	164,575.63	179,951.55	189,700.50	9,748.95	0.00
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	08/25/2011	100,000.00	119,188.00	107,768.40	103,725.00	0.00	(4,043.40)
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	01/19/2012	100,000.00	116,004.00	107,768.40	103,725.00	0.00	(4,043.40)
902133AF4	TYCO ELECTRONICS GROUP	6.55%	10/01/2017	05/28/2014	170,000.00	197,880.00	183,206.28	176,332.50	0.00	(6,873.78)

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Totals for Cusip					370,000.00	433,072.00	398,743.08	383,782.50	0.00	(14,960.58)
902133AK3	TYCO ELECTRONICS GROUP	4.88%	01/15/2021	12/15/2010	120,000.00	119,306.40	129,431.40	129,611.76	180.36	0.00
Totals for Cusip					120,000.00	119,306.40	129,431.40	129,611.76	180.36	0.00
902133AN7	TYCO ELECTRONICS GROUP	2.38%	12/17/2018	11/20/2013	260,000.00	258,681.80	259,641.46	262,507.70	2,866.24	0.00
Totals for Cusip					260,000.00	258,681.80	259,641.46	262,507.70	2,866.24	0.00
902133AT4	TYCO ELECTRONICS GROUP	3.70%	02/15/2026	01/25/2016	105,000.00	104,744.85	104,744.85	107,186.42	2,441.57	0.00
Totals for Cusip					105,000.00	104,744.85	104,744.85	107,186.42	2,441.57	0.00
902494AW3	TYSON FOODS INC	2.65%	08/15/2019	08/05/2014	65,000.00	64,957.10	65,036.01	65,619.58	583.57	0.00
Totals for Cusip					65,000.00	64,957.10	65,036.01	65,619.58	583.57	0.00
90261XHL9	UBS AG STAMFORD CT	1.38%	06/01/2017	05/27/2015	1,000,000.00	999,060.00	995,235.00	999,766.00	4,531.00	0.00
Totals for Cusip					1,000,000.00	999,060.00	995,235.00	999,766.00	4,531.00	0.00
903280AD7	USAA CAPITAL CORP	2.12%	06/03/2019	05/05/2014	500,000.00	499,975.00	499,585.00	502,379.50	2,794.50	0.00
Totals for Cusip					500,000.00	499,975.00	499,585.00	502,379.50	2,794.50	0.00
904764AU1	UNILEVER CAPITAL CORP	2.00%	07/28/2026	07/25/2016	285,000.00	280,488.45	280,488.45	260,232.93	0.00	(20,255.52)
Totals for Cusip					285,000.00	280,488.45	280,488.45	260,232.93	0.00	(20,255.52)
90521APJ1	UNION BANK NA	2.62%	09/26/2018	09/19/2013	400,000.00	399,908.00	403,839.60	404,372.00	532.40	0.00
Totals for Cusip					400,000.00	399,908.00	403,839.60	404,372.00	532.40	0.00
911312AK2	UNITED PARCEL SERVICE	5.12%	04/01/2019	06/04/2013	500,000.00	585,290.00	551,733.50	536,947.50	0.00	(14,786.00)
Totals for Cusip					500,000.00	585,290.00	551,733.50	536,947.50	0.00	(14,786.00)
911312AP1	UNITED PARCEL SERVICE	1.12%	10/01/2017	09/24/2012	50,000.00	49,917.50	49,963.00	49,978.40	15.40	0.00
Totals for Cusip					50,000.00	49,917.50	49,963.00	49,978.40	15.40	0.00
911312AQ9	UNITED PARCEL SERVICE	2.45%	10/01/2022	09/24/2012	150,000.00	149,800.50	148,375.20	149,380.80	1,005.60	0.00
Totals for Cusip					150,000.00	149,800.50	148,375.20	149,380.80	1,005.60	0.00
913017AR0	UNITED TECHNOLOGIES	8.88%	11/15/2019	09/30/2009	250,000.00	335,597.50	307,119.00	296,730.50	0.00	(10,388.50)

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	Totals for Cusip				250,000.00	335,597.50	307,119.00	296,730.50	0.00	(10,388.50)
913017AS8	UNITED TECHNOLOGIES	8.75%	03/01/2021	12/02/2009	465,000.00	625,662.15	596,940.50	578,801.31	0.00	(18,139.19)
	Totals for Cusip				465,000.00	625,662.15	596,940.50	578,801.31	0.00	(18,139.19)
913017BU2	UNITED TECHNOLOGIES	1.80%	06/01/2017	05/24/2012	105,000.00	104,909.70	105,592.73	105,274.37	0.00	(318.36)
	Totals for Cusip				105,000.00	104,909.70	105,592.73	105,274.37	0.00	(318.36)
913017BZ1	UNITED TECHNOLOGIES	1.78%	05/04/2018	04/29/2015	500,000.00	501,875.00	494,952.50	500,109.00	5,156.50	0.00
	Totals for Cusip				500,000.00	501,875.00	494,952.50	500,109.00	5,156.50	0.00
91324PB7	UNITEDHEALTH GROUP INC	1.40%	10/15/2017	10/17/2012	145,000.00	144,826.00	144,721.89	145,211.12	489.23	0.00
	Totals for Cusip				145,000.00	144,826.00	144,721.89	145,211.12	489.23	0.00
91324PCX8	UNITEDHEALTH GROUP INC	4.20%	01/15/2047	12/15/2016	50,000.00	49,626.50	49,626.50	50,574.85	948.35	0.00
	Totals for Cusip				50,000.00	49,626.50	49,626.50	50,574.85	948.35	0.00
914886A2	UNIV OF SOUTHERN CALIFORNIA	3.03%	10/01/2039	08/15/2016	200,000.00	200,000.00	200,000.00	177,635.60	0.00	(22,364.40)
	Totals for Cusip				200,000.00	200,000.00	200,000.00	177,635.60	0.00	(22,364.40)
91529YAH9	UNUMPROVIDENT CORP	5.62%	09/15/2020	09/08/2010	55,000.00	54,933.45	60,493.62	59,895.39	0.00	(598.23)
	Totals for Cusip				55,000.00	54,933.45	60,493.62	59,895.39	0.00	(598.23)
92343VBR4	VERIZON COMMUNICATIONS	5.15%	09/15/2023	09/12/2013	25,000.00	25,990.00	27,483.15	27,643.58	160.43	0.00
92343VBR4	VERIZON COMMUNICATIONS	5.15%	09/15/2023	09/11/2013	375,000.00	373,785.00	412,247.25	414,653.63	2,406.38	0.00
	Totals for Cusip				400,000.00	399,775.00	439,730.40	442,297.21	2,566.81	0.00
92343VCH5	VERIZON COMMUNICATIONS	2.62%	02/21/2020	03/11/2015	230,000.00	230,613.14	230,799.71	232,206.62	1,406.91	0.00
	Totals for Cusip				230,000.00	230,613.14	230,799.71	232,206.62	1,406.91	0.00
927804FR0	VIRGINIA ELECTRIC & POWER	4.45%	02/15/2044	02/04/2014	55,000.00	54,566.60	56,569.32	57,742.63	1,173.31	0.00
	Totals for Cusip				55,000.00	54,566.60	56,569.32	57,742.63	1,173.31	0.00
928668AA0	VOLKSWAGEN GROUP AMERICA	1.25%	05/23/2017	05/15/2014	300,000.00	299,814.00	292,828.50	299,514.00	6,685.50	0.00

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Totals for Cusip										
94973VBH9	WELLPOINT INC	2.25%	08/15/2019	08/07/2014	200,000.00	199,538.00	198,739.80	199,596.00	856.20	0.00
Totals for Cusip										
976656CC0	WISCONSIN ELECTRIC POWER	4.25%	12/15/2019	12/08/2009	385,000.00	383,760.30	413,543.52	409,424.40	0.00	(4,119.12)
Totals for Cusip										
983024AF7	WYETH	6.45%	02/01/2024	07/11/2016	250,000.00	322,767.50	322,767.50	304,408.75	0.00	(18,358.75)
Totals for Cusip										
98372PAM0	XL CAPITAL LTD	5.75%	10/01/2021	09/27/2011	150,000.00	150,000.00	167,151.60	166,699.80	0.00	(451.80)
Totals for Cusip										
984121BQ5	XEROX CORP	6.75%	02/01/2017	06/18/2010	160,000.00	179,684.80	167,667.84	160,577.92	0.00	(7,089.92)
Totals for Cusip										
98956PAK8	ZIMMER BIOMET HOLDINGS INC	2.70%	04/01/2020	03/10/2015	310,000.00	309,838.80	306,103.92	310,015.50	3,911.58	0.00
Totals for Cusip										
Totals for Corporate										
						79,408,214.19	82,089,055.68	81,659,498.99	877,523.72	(1,130,066.54)
Fed Agency										
31359MEU3	FANNIE MAE	6.25%	05/15/2029	01/11/2016	400,000.00	550,668.00	550,668.00	530,204.40	0.00	(20,463.60)
Totals for Cusip										
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	11/17/2015	1,590,000.00	1,440,317.40	1,438,789.41	1,486,066.47	47,277.06	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/22/2016	855,000.00	792,696.15	792,696.15	799,111.22	6,415.07	0.00
Totals for Cusip										
76116FAG2	RFCSP STRIP	0.00%	01/15/2021	09/04/2001	9,650,000.00	2,948,171.50	8,636,392.95	8,872,248.60	235,855.65	0.00
Totals for Cusip										
						12,495,000.00	11,418,546.51	11,687,630.69	289,547.78	(20,463.60)
Foreign										

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13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	09/08/2015	65,000.00	66,151.80	65,842.79	77,824.05	11,981.26	0.00
13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	09/08/2015	185,000.00	185,000.00	187,398.71	221,499.21	34,100.50	0.00
	Totals for Cusip				250,000.00	251,151.80	253,241.50	299,323.26	46,081.76	0.00
219868BW5	CORP ANDINA DE FOMENTO	2.00%	05/10/2019	05/04/2016	205,000.00	204,981.55	204,981.55	203,664.02	0.00	(1,317.53)
	Totals for Cusip				205,000.00	204,981.55	204,981.55	203,664.02	0.00	(1,317.53)
219868BX3	CORP ANDINA DE FOMENTO	2.12%	09/27/2021	09/20/2016	210,000.00	209,603.10	209,603.10	203,315.70	0.00	(6,287.40)
	Totals for Cusip				210,000.00	209,603.10	209,603.10	203,315.70	0.00	(6,287.40)
24713GAA0	DELPHI AUTOMOTIVE PLC	3.15%	11/19/2020	11/09/2015	105,000.00	104,773.20	104,864.24	106,681.16	1,816.92	0.00
	Totals for Cusip				105,000.00	104,773.20	104,864.24	106,681.16	1,816.92	0.00
471068AH9	JAPAN FIN ORG MUNICIPAL	2.12%	04/13/2021	04/06/2016	200,000.00	199,560.00	199,560.00	195,621.60	0.00	(3,938.40)
	Totals for Cusip				200,000.00	199,560.00	199,560.00	195,621.60	0.00	(3,938.40)
559222AR5	MAGNA INTERNATIONAL INC	4.15%	10/01/2025	12/01/2016	250,000.00	258,977.50	258,977.50	259,002.25	24.75	0.00
	Totals for Cusip				250,000.00	258,977.50	258,977.50	259,002.25	24.75	0.00
563469LUL7	MANITOBA PROVINCE OF	2.12%	06/22/2026	11/30/2016	100,000.00	93,840.00	93,840.00	93,285.00	0.00	(555.00)
	Totals for Cusip				100,000.00	93,840.00	93,840.00	93,285.00	0.00	(555.00)
651333DR4	NEWFOUNDLAND	8.65%	10/22/2022	04/13/2016	400,000.00	532,044.00	532,044.00	496,448.40	0.00	(35,595.60)
	Totals for Cusip				400,000.00	532,044.00	532,044.00	496,448.40	0.00	(35,595.60)
709629AM1	PENTAIR FINANCE SA	2.90%	09/15/2018	09/09/2015	250,000.00	249,850.00	248,881.00	252,889.25	4,008.25	0.00
	Totals for Cusip				250,000.00	249,850.00	248,881.00	252,889.25	4,008.25	0.00
709629AN9	PENTAIR FINANCE SA	3.62%	09/15/2020	09/09/2015	275,000.00	274,700.25	274,728.85	279,799.03	5,070.18	0.00
	Totals for Cusip				275,000.00	274,700.25	274,728.85	279,799.03	5,070.18	0.00
BE62884816	BELGIUM KINGDOM OF	1.12%	08/03/2019	07/27/2016	200,000.00	199,700.00	199,700.00	196,877.60	0.00	(2,822.40)
	Totals for Cusip				200,000.00	199,700.00	199,700.00	196,877.60	0.00	(2,822.40)

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Totals for Foreign										
					2,445,000.00	2,579,181.40	2,580,421.74	2,586,907.27	57,001.86	(50,516.33)
MMIP Investment										
818999963	MONEY MARKET INVESTMENT POOL			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2005	796.13	796.13	796.13	796.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2005	798.92	798.92	798.92	798.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2005	2,403.20	2,403.20	2,403.20	2,403.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2005	844.63	844.63	844.63	844.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2005	903.16	903.16	903.16	903.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2005	864.75	864.75	864.75	864.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/21/2005	917.27	917.27	917.27	917.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2005	2,730.79	2,730.79	2,730.79	2,730.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/23/2005	924.91	924.91	924.91	924.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2005	924.36	924.36	924.36	924.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/25/2005	931.56	931.56	931.56	931.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2005	932.05	932.05	932.05	932.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2005	932.91	932.91	932.91	932.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/29/2005	2,803.03	2,803.03	2,803.03	2,803.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/30/2005	960.18	960.18	960.18	960.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2005	970.11	970.11	970.11	970.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/06/2005	677.62	677.62	677.62	677.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2005	671.87	671.87	671.87	671.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2005	672.57	672.57	672.57	672.57	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			04/04/2005	683.59	683.59	683.59	683.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2005	2,050.44	2,050.44	2,050.44	2,050.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2005	649.30	649.30	649.30	649.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2005	1,948.93	1,948.93	1,948.93	1,948.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/13/2005	651.16	651.16	651.16	651.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2005	646.48	646.48	646.48	646.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/14/2005	645.52	645.52	645.52	645.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/18/2005	663.43	663.43	663.43	663.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/19/2005	2,000.90	2,000.90	2,000.90	2,000.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/20/2005	675.90	675.90	675.90	675.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2005	546.10	546.10	546.10	546.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2005	546.69	546.69	546.69	546.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2005	337.59	337.59	337.59	337.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/25/2005	350.03	350.03	350.03	350.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2005	1,054.68	1,054.68	1,054.68	1,054.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2005	337.09	337.09	337.09	337.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2005	337.83	337.83	337.83	337.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2005	337.46	337.46	337.46	337.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2005	786.10	786.10	786.10	786.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2005	112.95	112.95	112.95	112.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2005	115.15	115.15	115.15	115.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2005	116.49	116.49	116.49	116.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2005	112.59	112.59	112.59	112.59	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			05/10/2005	348.17	348.17	348.17	348.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/11/2005	128.79	128.79	128.79	128.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2005	189.02	189.02	189.02	189.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2005	202.27	202.27	202.27	202.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2005	82.01	82.01	82.01	82.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2005	374.52	374.52	374.52	374.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/18/2005	215.83	215.83	215.83	215.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2005	209.51	209.51	209.51	209.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2005	209.58	209.58	209.58	209.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/27/2005	263.25	263.25	263.25	263.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2005	263.16	263.16	263.16	263.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2005	210.70	210.70	210.70	210.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2005	631.54	631.54	631.54	631.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/25/2005	210.21	210.21	210.21	210.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/25/2005	718.75	718.75	718.75	718.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2005	1,018.10	1,018.10	1,018.10	1,018.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2005	89.23	89.23	89.23	89.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2005	89.30	89.30	89.30	89.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2005	263.42	263.42	263.42	263.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2005	89.10	89.10	89.10	89.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2005	264.74	264.74	264.74	264.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2005	86.82	86.82	86.82	86.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2005	87.99	87.99	87.99	87.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2005	86.68	86.68	86.68	86.68	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/13/2005	88.25	88.25	88.25	88.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2005	266.57	266.57	266.57	266.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/15/2005	89.05	89.05	89.05	89.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/16/2005	191.80	191.80	191.80	191.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2005	1,316.88	1,316.88	1,316.88	1,316.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2005	985.11	985.11	985.11	985.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2005	1,320.00	1,320.00	1,320.00	1,320.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2005	898.89	898.89	898.89	898.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2005	879.41	879.41	879.41	879.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/29/2005	845.78	845.78	845.78	845.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2005	849.59	849.59	849.59	849.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2005	868.16	868.16	868.16	868.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2005	2,508.10	2,508.10	2,508.10	2,508.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2005	834.70	834.70	834.70	834.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2005	586.43	586.43	586.43	586.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2005	2,350.47	2,350.47	2,350.47	2,350.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2005	590.35	590.35	590.35	590.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2005	607.24	607.24	607.24	607.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2005	611.62	611.62	611.62	611.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2005	1,834.89	1,834.89	1,834.89	1,834.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2005	566.20	566.20	566.20	566.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2005	614.18	614.18	614.18	614.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2005	611.10	611.10	611.10	611.10	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/22/2005	837.85	837.85	837.85	837.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2005	707.01	707.01	707.01	707.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2005	2,204.81	2,204.81	2,204.81	2,204.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2005	792.95	792.95	792.95	792.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2005	798.29	798.29	798.29	798.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/27/2005	814.26	814.26	814.26	814.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2005	819.67	819.67	819.67	819.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2005	580.78	580.78	580.78	580.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2005	2,435.49	2,435.49	2,435.49	2,435.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2005	811.02	811.02	811.02	811.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2005	593.57	593.57	593.57	593.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2005	1,536.57	1,536.57	1,536.57	1,536.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2005	354.94	354.94	354.94	354.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2005	435.59	435.59	435.59	435.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2005	443.32	443.32	443.32	443.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2005	1,374.78	1,374.78	1,374.78	1,374.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2005	447.68	447.68	447.68	447.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2005	483.47	483.47	483.47	483.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2005	475.93	475.93	475.93	475.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2005	477.42	477.42	477.42	477.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2005	480.44	480.44	480.44	480.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2005	1,477.38	1,477.38	1,477.38	1,477.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2005	519.94	519.94	519.94	519.94	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/18/2005	524.44	524.44	524.44	524.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2005	560.65	560.65	560.65	560.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2005	1,685.41	1,685.41	1,685.41	1,685.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2005	592.77	592.77	592.77	592.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2005	591.69	591.69	591.69	591.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2005	594.09	594.09	594.09	594.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2005	560.30	560.30	560.30	560.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2005	600.08	600.08	600.08	600.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2005	1,956.08	1,956.08	1,956.08	1,956.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2005	755.73	755.73	755.73	755.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/02/2005	449.37	449.37	449.37	449.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/01/2005	755.13	755.13	755.13	755.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2005	450.20	450.20	450.20	450.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/07/2005	1,501.83	1,501.83	1,501.83	1,501.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2005	151.69	151.69	151.69	151.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2005	151.82	151.82	151.82	151.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2005	151.83	151.83	151.83	151.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2005	432.43	432.43	432.43	432.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2005	771.60	771.60	771.60	771.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2005	777.04	777.04	777.04	777.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2005	281.33	281.33	281.33	281.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2005	328.18	328.18	328.18	328.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2005	416.33	416.33	416.33	416.33	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/20/2005	905.26	905.26	905.26	905.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2005	285.85	285.85	285.85	285.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2005	335.08	335.08	335.08	335.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2005	415.52	415.52	415.52	415.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2005	1,248.68	1,248.68	1,248.68	1,248.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2005	345.18	345.18	345.18	345.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2005	359.20	359.20	359.20	359.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2005	358.50	358.50	358.50	358.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2005	1,480.95	1,480.95	1,480.95	1,480.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2005	615.69	615.69	615.69	615.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2005	363.30	363.30	363.30	363.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2005	207.73	207.73	207.73	207.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2005	209.24	209.24	209.24	209.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2005	208.36	208.36	208.36	208.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2005	625.71	625.71	625.71	625.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2005	208.15	208.15	208.15	208.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2005	209.54	209.54	209.54	209.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2005	210.59	210.59	210.59	210.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2005	292.83	292.83	292.83	292.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2005	213.56	213.56	213.56	213.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2005	301.56	301.56	301.56	301.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2005	304.66	304.66	304.66	304.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2005	703.00	703.00	703.00	703.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2005	308.24	308.24	308.24	308.24	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/25/2005	924.73	924.73	924.73	924.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2005	312.57	312.57	312.57	312.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2005	366.69	366.69	366.69	366.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2005	312.68	312.68	312.68	312.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2005	367.36	367.36	367.36	367.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2005	1,111.90	1,111.90	1,111.90	1,111.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2005	56.13	56.13	56.13	56.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2005	56.28	56.28	56.28	56.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2005	0.02	0.02	0.02	0.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2005	47.68	47.68	47.68	47.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2005	142.29	142.29	142.29	142.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2005	51.97	51.97	51.97	51.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2005	62.04	62.04	62.04	62.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2005	50.43	50.43	50.43	50.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2005	607.52	607.52	607.52	607.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2005	152.74	152.74	152.74	152.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2005	142.29	142.29	142.29	142.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2005	425.34	425.34	425.34	425.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2005	109.86	109.86	109.86	109.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2005	109.25	109.25	109.25	109.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2005	893.18	893.18	893.18	893.18	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/23/2005	909.03	909.03	909.03	909.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2005	2,687.79	2,687.79	2,687.79	2,687.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2005	912.18	912.18	912.18	912.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2005	889.90	889.90	889.90	889.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/28/2005	1,835.39	1,835.39	1,835.39	1,835.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2005	1,371.34	1,371.34	1,371.34	1,371.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2005	1,373.34	1,373.34	1,373.34	1,373.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2005	1,357.08	1,357.08	1,357.08	1,357.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2005	1,426.69	1,426.69	1,426.69	1,426.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2005	1,343.33	1,343.33	1,343.33	1,343.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2005	1,446.56	1,446.56	1,446.56	1,446.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2005	1,389.23	1,389.23	1,389.23	1,389.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2005	1,430.34	1,430.34	1,430.34	1,430.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2005	1,755.78	1,755.78	1,755.78	1,755.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2005	1,754.90	1,754.90	1,754.90	1,754.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2005	1,469.38	1,469.38	1,469.38	1,469.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2005	1,484.44	1,484.44	1,484.44	1,484.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2005	2,838.21	2,838.21	2,838.21	2,838.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2005	1,485.94	1,485.94	1,485.94	1,485.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2005	1,488.82	1,488.82	1,488.82	1,488.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2005	1,498.08	1,498.08	1,498.08	1,498.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2005	1,505.97	1,505.97	1,505.97	1,505.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2005	1,500.17	1,500.17	1,500.17	1,500.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2005	1,513.16	1,513.16	1,513.16	1,513.16	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			12/30/2005	1,510.88	1,510.88	1,510.88	1,510.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2006	1,170.23	1,170.23	1,170.23	1,170.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2006	754.70	754.70	754.70	754.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/13/2006	829.42	829.42	829.42	829.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/12/2006	754.91	754.91	754.91	754.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/09/2006	743.37	743.37	743.37	743.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/10/2006	2,238.87	2,238.87	2,238.87	2,238.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2006	748.17	748.17	748.17	748.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2006	476.71	476.71	476.71	476.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/19/2006	944.82	944.82	944.82	944.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/20/2006	939.96	939.96	939.96	939.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/17/2006	1,535.80	1,535.80	1,535.80	1,535.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/23/2006	938.73	938.73	938.73	938.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/24/2006	2,813.84	2,813.84	2,813.84	2,813.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/25/2006	1,031.07	1,031.07	1,031.07	1,031.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/26/2006	1,042.69	1,042.69	1,042.69	1,042.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/27/2006	1,029.45	1,029.45	1,029.45	1,029.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/01/2006	1,176.66	1,176.66	1,176.66	1,176.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/30/2006	1,033.94	1,033.94	1,033.94	1,033.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/02/2006	862.03	862.03	862.03	862.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/03/2006	875.22	875.22	875.22	875.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/06/2006	874.86	874.86	874.86	874.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/07/2006	2,610.60	2,610.60	2,610.60	2,610.60	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/08/2006	850.70	850.70	850.70	850.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2006	940.23	940.23	940.23	940.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/10/2006	913.87	913.87	913.87	913.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/15/2006	974.01	974.01	974.01	974.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/17/2006	990.61	990.61	990.61	990.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/14/2006	2,763.32	2,763.32	2,763.32	2,763.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/16/2006	986.50	986.50	986.50	986.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/13/2006	918.38	918.38	918.38	918.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/21/2006	1,052.92	1,052.92	1,052.92	1,052.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/23/2006	1,018.91	1,018.91	1,018.91	1,018.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/24/2006	1,019.02	1,019.02	1,019.02	1,019.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2006	1,021.94	1,021.94	1,021.94	1,021.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2006	1,100.90	1,100.90	1,100.90	1,100.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/03/2006	721.24	721.24	721.24	721.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/02/2006	648.77	648.77	648.77	648.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/06/2006	358.76	358.76	358.76	358.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/07/2006	1,054.17	1,054.17	1,054.17	1,054.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/08/2006	269.23	269.23	269.23	269.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/09/2006	289.16	289.16	289.16	289.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2006	269.86	269.86	269.86	269.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2006	344.91	344.91	344.91	344.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/13/2006	262.40	262.40	262.40	262.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2006	787.76	787.76	787.76	787.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2006	214.87	214.87	214.87	214.87	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			03/16/2006	256.04	256.04	256.04	256.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2006	282.93	282.93	282.93	282.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/23/2006	301.27	301.27	301.27	301.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2006	326.21	326.21	326.21	326.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/20/2006	285.14	285.14	285.14	285.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/21/2006	848.53	848.53	848.53	848.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2006	334.62	334.62	334.62	334.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2006	1,039.53	1,039.53	1,039.53	1,039.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/29/2006	390.99	390.99	390.99	390.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2006	638.20	638.20	638.20	638.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/30/2006	392.51	392.51	392.51	392.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2006	648.30	648.30	648.30	648.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2006	1,631.33	1,631.33	1,631.33	1,631.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2006	340.39	340.39	340.39	340.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/06/2006	576.29	576.29	576.29	576.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2006	184.91	184.91	184.91	184.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2006	183.25	183.25	183.25	183.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2006	556.89	556.89	556.89	556.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2006	263.81	263.81	263.81	263.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/13/2006	123.11	123.11	123.11	123.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2006	124.13	124.13	124.13	124.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/18/2006	645.40	645.40	645.40	645.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/19/2006	413.10	413.10	413.10	413.10	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/20/2006	417.50	417.50	417.50	417.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2006	430.97	430.97	430.97	430.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/24/2006	427.76	427.76	427.76	427.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/25/2006	1,283.80	1,283.80	1,283.80	1,283.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2006	436.40	436.40	436.40	436.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2006	435.65	435.65	435.65	435.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2006	476.24	476.24	476.24	476.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2006	1,308.61	1,308.61	1,308.61	1,308.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/01/2006	477.21	477.21	477.21	477.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2006	365.37	365.37	365.37	365.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2006	388.45	388.45	388.45	388.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2006	397.43	397.43	397.43	397.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2006	411.80	411.80	411.80	411.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2006	1,242.25	1,242.25	1,242.25	1,242.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2006	422.90	422.90	422.90	422.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/11/2006	424.71	424.71	424.71	424.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2006	427.27	427.27	427.27	427.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/18/2006	1,371.77	1,371.77	1,371.77	1,371.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2006	1,322.84	1,322.84	1,322.84	1,322.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2006	1,579.94	1,579.94	1,579.94	1,579.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2006	465.63	465.63	465.63	465.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2006	645.96	645.96	645.96	645.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/22/2006	1,323.61	1,323.61	1,323.61	1,323.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/22/2006	0.01	0.01	0.01	0.01	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/24/2006	1,329.28	1,329.28	1,329.28	1,329.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/25/2006	1,613.93	1,613.93	1,613.93	1,613.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2006	1,369.16	1,369.16	1,369.16	1,369.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2006	1,048.15	1,048.15	1,048.15	1,048.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/30/2006	1,363.43	1,363.43	1,363.43	1,363.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2006	651.41	651.41	651.41	651.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2006	541.61	541.61	541.61	541.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2006	1,623.76	1,623.76	1,623.76	1,623.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2006	540.77	540.77	540.77	540.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2006	562.26	562.26	562.26	562.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2006	542.61	542.61	542.61	542.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/16/2006	696.21	696.21	696.21	696.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2006	1,857.43	1,857.43	1,857.43	1,857.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/15/2006	646.49	646.49	646.49	646.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2006	568.86	568.86	568.86	568.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2006	646.10	646.10	646.10	646.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2006	632.50	632.50	632.50	632.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2006	1,904.22	1,904.22	1,904.22	1,904.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2006	636.87	636.87	636.87	636.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2006	634.73	634.73	634.73	634.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2006	642.18	642.18	642.18	642.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/29/2006	652.06	652.06	652.06	652.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2006	643.33	643.33	643.33	643.33	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			06/28/2006	651.07	651.07	651.07	651.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2006	700.79	700.79	700.79	700.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2006	1,935.83	1,935.83	1,935.83	1,935.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2006	758.36	758.36	758.36	758.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2006	1,899.72	1,899.72	1,899.72	1,899.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2006	591.24	591.24	591.24	591.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2006	218.53	218.53	218.53	218.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2006	212.23	212.23	212.23	212.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2006	264.69	264.69	264.69	264.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/10/2006	218.78	218.78	218.78	218.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2006	656.45	656.45	656.45	656.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2006	218.94	218.94	218.94	218.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2006	820.44	820.44	820.44	820.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2006	1,283.72	1,283.72	1,283.72	1,283.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2006	1,283.93	1,283.93	1,283.93	1,283.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2006	1,307.27	1,307.27	1,307.27	1,307.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2006	1,304.13	1,304.13	1,304.13	1,304.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2006	211.30	211.30	211.30	211.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2006	1,185.52	1,185.52	1,185.52	1,185.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/24/2006	1,180.64	1,180.64	1,180.64	1,180.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/27/2006	1,183.88	1,183.88	1,183.88	1,183.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2006	1,184.14	1,184.14	1,184.14	1,184.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2006	1,189.95	1,189.95	1,189.95	1,189.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2006	1,309.34	1,309.34	1,309.34	1,309.34	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			08/03/2006	1,291.83	1,291.83	1,291.83	1,291.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2006	1,370.05	1,370.05	1,370.05	1,370.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2006	1,367.27	1,367.27	1,367.27	1,367.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2006	1,381.94	1,381.94	1,381.94	1,381.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2006	1,381.96	1,381.96	1,381.96	1,381.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2006	1,363.22	1,363.22	1,363.22	1,363.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2006	1,365.59	1,365.59	1,365.59	1,365.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2006	2,303.44	2,303.44	2,303.44	2,303.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2006	2,200.57	2,200.57	2,200.57	2,200.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2006	2,166.79	2,166.79	2,166.79	2,166.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2006	2,182.58	2,182.58	2,182.58	2,182.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2006	2,201.37	2,201.37	2,201.37	2,201.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2006	2,144.61	2,144.61	2,144.61	2,144.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2006	2,145.41	2,145.41	2,145.41	2,145.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/01/2006	2,256.97	2,256.97	2,256.97	2,256.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2006	2,276.22	2,276.22	2,276.22	2,276.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2006	2,227.88	2,227.88	2,227.88	2,227.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2006	2,228.89	2,228.89	2,228.89	2,228.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2006	1,863.21	1,863.21	1,863.21	1,863.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/07/2006	1,764.82	1,764.82	1,764.82	1,764.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2006	1,765.38	1,765.38	1,765.38	1,765.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2006	1,822.06	1,822.06	1,822.06	1,822.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2006	1,850.33	1,850.33	1,850.33	1,850.33	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			09/14/2006	2,014.65	2,014.65	2,014.65	2,014.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2006	2,125.94	2,125.94	2,125.94	2,125.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2006	1,743.49	1,743.49	1,743.49	1,743.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2006	1,741.23	1,741.23	1,741.23	1,741.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2006	1,733.07	1,733.07	1,733.07	1,733.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2006	1,717.47	1,717.47	1,717.47	1,717.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2006	1,739.24	1,739.24	1,739.24	1,739.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2006	1,763.23	1,763.23	1,763.23	1,763.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2006	1,764.06	1,764.06	1,764.06	1,764.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2006	1,787.96	1,787.96	1,787.96	1,787.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2006	1,758.69	1,758.69	1,758.69	1,758.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2006	1,248.81	1,248.81	1,248.81	1,248.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2006	1,263.00	1,263.00	1,263.00	1,263.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2006	1,267.51	1,267.51	1,267.51	1,267.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2006	1,251.13	1,251.13	1,251.13	1,251.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2006	1,249.66	1,249.66	1,249.66	1,249.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2006	1,255.45	1,255.45	1,255.45	1,255.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2006	1,248.54	1,248.54	1,248.54	1,248.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2006	1,256.42	1,256.42	1,256.42	1,256.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2006	1,281.50	1,281.50	1,281.50	1,281.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2006	1,318.56	1,318.56	1,318.56	1,318.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2006	1,467.09	1,467.09	1,467.09	1,467.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2006	1,047.42	1,047.42	1,047.42	1,047.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2006	1,491.19	1,491.19	1,491.19	1,491.19	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			10/26/2006	1,045.02	1,045.02	1,045.02	1,045.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2006	1,039.11	1,039.11	1,039.11	1,039.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2006	1,060.60	1,060.60	1,060.60	1,060.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2006	1,063.63	1,063.63	1,063.63	1,063.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2006	411.11	411.11	411.11	411.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2006	460.66	460.66	460.66	460.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2006	177.27	177.27	177.27	177.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2006	424.90	424.90	424.90	424.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2006	1,296.32	1,296.32	1,296.32	1,296.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2006	165.66	165.66	165.66	165.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2006	160.95	160.95	160.95	160.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2006	219.39	219.39	219.39	219.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2006	658.19	658.19	658.19	658.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2006	408.33	408.33	408.33	408.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2006	2,690.76	2,690.76	2,690.76	2,690.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2006	2,695.95	2,695.95	2,695.95	2,695.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2006	2,603.20	2,603.20	2,603.20	2,603.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2006	2,604.17	2,604.17	2,604.17	2,604.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2006	2,605.96	2,605.96	2,605.96	2,605.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2006	2,740.87	2,740.87	2,740.87	2,740.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2006	2,597.76	2,597.76	2,597.76	2,597.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2006	2,549.42	2,549.42	2,549.42	2,549.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2006	2,774.64	2,774.64	2,774.64	2,774.64	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			12/20/2006	2,794.83	2,794.83	2,794.83	2,794.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2006	2,796.47	2,796.47	2,796.47	2,796.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2006	2,802.73	2,802.73	2,802.73	2,802.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2006	2,806.70	2,806.70	2,806.70	2,806.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2006	2,855.41	2,855.41	2,855.41	2,855.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2006	2,860.13	2,860.13	2,860.13	2,860.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2006	2,855.50	2,855.50	2,855.50	2,855.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/04/2007	2,465.60	2,465.60	2,465.60	2,465.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2007	2,492.41	2,492.41	2,492.41	2,492.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2007	2,493.23	2,493.23	2,493.23	2,493.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/10/2007	2,359.81	2,359.81	2,359.81	2,359.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2007	2,357.15	2,357.15	2,357.15	2,357.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/12/2007	2,385.51	2,385.51	2,385.51	2,385.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/16/2007	2,272.59	2,272.59	2,272.59	2,272.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/18/2007	2,416.45	2,416.45	2,416.45	2,416.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/19/2007	2,476.44	2,476.44	2,476.44	2,476.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/24/2007	2,473.19	2,473.19	2,473.19	2,473.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/25/2007	2,499.66	2,499.66	2,499.66	2,499.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/26/2007	2,410.80	2,410.80	2,410.80	2,410.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/22/2007	2,475.99	2,475.99	2,475.99	2,475.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/29/2007	2,421.33	2,421.33	2,421.33	2,421.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/31/2007	2,624.57	2,624.57	2,624.57	2,624.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/01/2007	2,409.41	2,409.41	2,409.41	2,409.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/02/2007	1,897.17	1,897.17	1,897.17	1,897.17	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			02/08/2007	1,710.94	1,710.94	1,710.94	1,710.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/07/2007	1,819.58	1,819.58	1,819.58	1,819.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2007	1,840.22	1,840.22	1,840.22	1,840.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2007	2,114.63	2,114.63	2,114.63	2,114.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2007	1,859.08	1,859.08	1,859.08	1,859.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/14/2007	2,105.35	2,105.35	2,105.35	2,105.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/15/2007	2,064.45	2,064.45	2,064.45	2,064.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/16/2007	1,988.00	1,988.00	1,988.00	1,988.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/23/2007	2,096.78	2,096.78	2,096.78	2,096.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/20/2007	2,115.75	2,115.75	2,115.75	2,115.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2007	2,093.63	2,093.63	2,093.63	2,093.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2007	2,174.65	2,174.65	2,174.65	2,174.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/02/2007	1,806.87	1,806.87	1,806.87	1,806.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2007	2,383.19	2,383.19	2,383.19	2,383.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2007	2,123.89	2,123.89	2,123.89	2,123.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2007	1,817.85	1,817.85	1,817.85	1,817.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/07/2007	1,737.86	1,737.86	1,737.86	1,737.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/08/2007	1,447.07	1,447.07	1,447.07	1,447.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/09/2007	1,447.29	1,447.29	1,447.29	1,447.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/09/2007	499.93	499.93	499.93	499.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2007	1,480.72	1,480.72	1,480.72	1,480.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2007	3,057.81	3,057.81	3,057.81	3,057.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2007	2,310.21	2,310.21	2,310.21	2,310.21	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			04/13/2007	1,274.57	1,274.57	1,274.57	1,274.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2007	1,284.43	1,284.43	1,284.43	1,284.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2007	1,059.02	1,059.02	1,059.02	1,059.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2007	2,973.93	2,973.93	2,973.93	2,973.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/30/2007	482.61	482.61	482.61	482.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2007	2,598.31	2,598.31	2,598.31	2,598.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2007	2,404.03	2,404.03	2,404.03	2,404.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2007	2,855.04	2,855.04	2,855.04	2,855.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2008	2,970.67	2,970.67	2,970.67	2,970.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/06/2008	2,975.85	2,975.85	2,975.85	2,975.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/07/2008	2,718.92	2,718.92	2,718.92	2,718.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2008	2,763.52	2,763.52	2,763.52	2,763.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2008	2,709.80	2,709.80	2,709.80	2,709.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/13/2008	2,895.43	2,895.43	2,895.43	2,895.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/14/2008	2,911.59	2,911.59	2,911.59	2,911.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/15/2008	2,940.33	2,940.33	2,940.33	2,940.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/19/2008	2,852.11	2,852.11	2,852.11	2,852.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2008	2,674.10	2,674.10	2,674.10	2,674.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/21/2008	2,734.48	2,734.48	2,734.48	2,734.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2008	2,653.71	2,653.71	2,653.71	2,653.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2008	2,747.59	2,747.59	2,747.59	2,747.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2008	2,718.56	2,718.56	2,718.56	2,718.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/29/2008	2,912.60	2,912.60	2,912.60	2,912.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/03/2008	2,899.34	2,899.34	2,899.34	2,899.34	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			03/05/2008	2,539.26	2,539.26	2,539.26	2,539.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/06/2008	2,488.61	2,488.61	2,488.61	2,488.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/07/2008	2,586.72	2,586.72	2,586.72	2,586.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/13/2008	2,506.41	2,506.41	2,506.41	2,506.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2008	2,561.73	2,561.73	2,561.73	2,561.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2008	2,592.53	2,592.53	2,592.53	2,592.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2008	2,567.00	2,567.00	2,567.00	2,567.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2008	2,488.83	2,488.83	2,488.83	2,488.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/19/2008	2,460.25	2,460.25	2,460.25	2,460.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/20/2008	2,474.07	2,474.07	2,474.07	2,474.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2008	2,349.16	2,349.16	2,349.16	2,349.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2008	2,403.08	2,403.08	2,403.08	2,403.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2008	2,449.74	2,449.74	2,449.74	2,449.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2008	2,522.51	2,522.51	2,522.51	2,522.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/02/2008	2,157.24	2,157.24	2,157.24	2,157.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2008	2,368.92	2,368.92	2,368.92	2,368.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2008	2,155.64	2,155.64	2,155.64	2,155.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2008	2,239.33	2,239.33	2,239.33	2,239.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2008	2,079.79	2,079.79	2,079.79	2,079.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2008	2,200.84	2,200.84	2,200.84	2,200.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2008	2,313.34	2,313.34	2,313.34	2,313.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2008	2,128.49	2,128.49	2,128.49	2,128.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2008	2,243.67	2,243.67	2,243.67	2,243.67	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/14/2008	2,285.77	2,285.77	2,285.77	2,285.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/18/2008	2,245.99	2,245.99	2,245.99	2,245.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2008	2,143.93	2,143.93	2,143.93	2,143.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2008	2,240.65	2,240.65	2,240.65	2,240.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2008	2,147.32	2,147.32	2,147.32	2,147.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/24/2008	2,127.63	2,127.63	2,127.63	2,127.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/25/2008	2,171.56	2,171.56	2,171.56	2,171.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2008	2,228.40	2,228.40	2,228.40	2,228.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2008	2,402.49	2,402.49	2,402.49	2,402.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/01/2008	2,305.75	2,305.75	2,305.75	2,305.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2008	2,078.14	2,078.14	2,078.14	2,078.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2008	1,992.65	1,992.65	1,992.65	1,992.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2008	1,966.45	1,966.45	1,966.45	1,966.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2008	2,141.82	2,141.82	2,141.82	2,141.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2008	2,051.28	2,051.28	2,051.28	2,051.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2008	2,045.97	2,045.97	2,045.97	2,045.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2008	2,038.85	2,038.85	2,038.85	2,038.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2008	2,320.41	2,320.41	2,320.41	2,320.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2008	2,316.08	2,316.08	2,316.08	2,316.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2008	1,288.11	1,288.11	1,288.11	1,288.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/22/2008	2,272.53	2,272.53	2,272.53	2,272.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2008	2,323.93	2,323.93	2,323.93	2,323.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/21/2008	2,504.75	2,504.75	2,504.75	2,504.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/29/2008	2,293.12	2,293.12	2,293.12	2,293.12	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/30/2008	2,259.95	2,259.95	2,259.95	2,259.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/27/2008	2,290.65	2,290.65	2,290.65	2,290.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2008	2,267.94	2,267.94	2,267.94	2,267.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/04/2008	2,053.99	2,053.99	2,053.99	2,053.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2008	2,034.26	2,034.26	2,034.26	2,034.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2008	2,017.69	2,017.69	2,017.69	2,017.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2008	1,997.47	1,997.47	1,997.47	1,997.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2008	1,998.23	1,998.23	1,998.23	1,998.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2008	2,000.36	2,000.36	2,000.36	2,000.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2008	2,012.63	2,012.63	2,012.63	2,012.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/16/2008	2,157.76	2,157.76	2,157.76	2,157.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2008	2,190.46	2,190.46	2,190.46	2,190.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2008	2,153.67	2,153.67	2,153.67	2,153.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2008	2,178.66	2,178.66	2,178.66	2,178.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2008	2,181.22	2,181.22	2,181.22	2,181.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2008	2,169.62	2,169.62	2,169.62	2,169.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2008	2,177.34	2,177.34	2,177.34	2,177.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2008	2,220.83	2,220.83	2,220.83	2,220.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2008	1,998.99	1,998.99	1,998.99	1,998.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2008	1,918.85	1,918.85	1,918.85	1,918.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2008	2,227.62	2,227.62	2,227.62	2,227.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2008	1,984.83	1,984.83	1,984.83	1,984.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2008	2,013.42	2,013.42	2,013.42	2,013.42	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			07/10/2008	2,074.76	2,074.76	2,074.76	2,074.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2008	2,004.95	2,004.95	2,004.95	2,004.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2008	2,015.05	2,015.05	2,015.05	2,015.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2008	2,015.71	2,015.71	2,015.71	2,015.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2008	2,161.85	2,161.85	2,161.85	2,161.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2008	2,035.98	2,035.98	2,035.98	2,035.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2008	2,066.61	2,066.61	2,066.61	2,066.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2008	2,031.45	2,031.45	2,031.45	2,031.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/24/2008	2,030.43	2,030.43	2,030.43	2,030.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2008	2,121.57	2,121.57	2,121.57	2,121.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2008	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2008	2,085.54	2,085.54	2,085.54	2,085.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2008	2,044.68	2,044.68	2,044.68	2,044.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2008	2,031.94	2,031.94	2,031.94	2,031.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2008	1,999.98	1,999.98	1,999.98	1,999.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2008	1,827.05	1,827.05	1,827.05	1,827.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2008	1,816.52	1,816.52	1,816.52	1,816.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2008	1,821.02	1,821.02	1,821.02	1,821.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2008	1,826.59	1,826.59	1,826.59	1,826.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2008	1,810.15	1,810.15	1,810.15	1,810.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2008	1,872.86	1,872.86	1,872.86	1,872.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2008	1,971.57	1,971.57	1,971.57	1,971.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2008	1,878.18	1,878.18	1,878.18	1,878.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2008	1,786.84	1,786.84	1,786.84	1,786.84	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			08/20/2008	1,827.61	1,827.61	1,827.61	1,827.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2008	1,869.92	1,869.92	1,869.92	1,869.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2008	1,865.58	1,865.58	1,865.58	1,865.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2008	1,866.78	1,866.78	1,866.78	1,866.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2008	1,878.56	1,878.56	1,878.56	1,878.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2008	1,847.84	1,847.84	1,847.84	1,847.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2008	1,871.16	1,871.16	1,871.16	1,871.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/02/2008	1,900.74	1,900.74	1,900.74	1,900.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/04/2008	1,715.72	1,715.72	1,715.72	1,715.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2008	1,701.71	1,701.71	1,701.71	1,701.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2008	1,703.57	1,703.57	1,703.57	1,703.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2008	1,730.24	1,730.24	1,730.24	1,730.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2008	1,758.20	1,758.20	1,758.20	1,758.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2008	1,715.31	1,715.31	1,715.31	1,715.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2008	1,866.78	1,866.78	1,866.78	1,866.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2008	1,722.04	1,722.04	1,722.04	1,722.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2008	1,761.41	1,761.41	1,761.41	1,761.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2008	1,649.90	1,649.90	1,649.90	1,649.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2008	1,740.66	1,740.66	1,740.66	1,740.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2008	1,853.60	1,853.60	1,853.60	1,853.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2008	1,706.34	1,706.34	1,706.34	1,706.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2008	1,887.91	1,887.91	1,887.91	1,887.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2008	1,885.38	1,885.38	1,885.38	1,885.38	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			10/02/2008	427.32	427.32	427.32	427.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2008	665.57	665.57	665.57	665.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2008	649.41	649.41	649.41	649.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2008	1,667.35	1,667.35	1,667.35	1,667.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2008	1,672.81	1,672.81	1,672.81	1,672.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2008	1,484.44	1,484.44	1,484.44	1,484.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2008	1,553.76	1,553.76	1,553.76	1,553.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2008	1,061.04	1,061.04	1,061.04	1,061.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2008	1,463.99	1,463.99	1,463.99	1,463.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2008	1,572.41	1,572.41	1,572.41	1,572.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2008	1,507.22	1,507.22	1,507.22	1,507.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2008	1,445.96	1,445.96	1,445.96	1,445.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2008	1,482.93	1,482.93	1,482.93	1,482.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2008	1,426.39	1,426.39	1,426.39	1,426.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2008	1,177.67	1,177.67	1,177.67	1,177.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2008	1,390.45	1,390.45	1,390.45	1,390.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2008	1,259.93	1,259.93	1,259.93	1,259.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2008	1,419.87	1,419.87	1,419.87	1,419.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2008	1,150.63	1,150.63	1,150.63	1,150.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2008	992.68	992.68	992.68	992.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2008	979.57	979.57	979.57	979.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2008	990.96	990.96	990.96	990.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2008	985.22	985.22	985.22	985.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2008	2,946.06	2,946.06	2,946.06	2,946.06	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/12/2008	973.69	973.69	973.69	973.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2008	863.89	863.89	863.89	863.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2008	894.95	894.95	894.95	894.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2008	2,900.66	2,900.66	2,900.66	2,900.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2008	1,450.98	1,450.98	1,450.98	1,450.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2008	1,583.17	1,583.17	1,583.17	1,583.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2008	1,606.94	1,606.94	1,606.94	1,606.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2008	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2008	862.99	862.99	862.99	862.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/24/2008	1,583.76	1,583.76	1,583.76	1,583.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2008	1,559.13	1,559.13	1,559.13	1,559.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/28/2008	1,551.36	1,551.36	1,551.36	1,551.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2008	604.34	604.34	604.34	604.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2008	1,454.18	1,454.18	1,454.18	1,454.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2008	1,591.03	1,591.03	1,591.03	1,591.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2008	1,582.65	1,582.65	1,582.65	1,582.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2008	1,498.33	1,498.33	1,498.33	1,498.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2008	1,779.21	1,779.21	1,779.21	1,779.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2008	1,508.90	1,508.90	1,508.90	1,508.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2008	1,551.48	1,551.48	1,551.48	1,551.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2008	1,478.85	1,478.85	1,478.85	1,478.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2008	1,458.04	1,458.04	1,458.04	1,458.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2008	1,721.71	1,721.71	1,721.71	1,721.71	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			12/17/2008	1,513.61	1,513.61	1,513.61	1,513.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2008	1,465.20	1,465.20	1,465.20	1,465.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2008	1,632.64	1,632.64	1,632.64	1,632.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2008	1,412.42	1,412.42	1,412.42	1,412.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2008	2,709.81	2,709.81	2,709.81	2,709.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2008	1,466.18	1,466.18	1,466.18	1,466.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2008	1,525.58	1,525.58	1,525.58	1,525.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/09/2009	1,356.59	1,356.59	1,356.59	1,356.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2009	2,957.50	2,957.50	2,957.50	2,957.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2009	1,369.22	1,369.22	1,369.22	1,369.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2009	1,447.37	1,447.37	1,447.37	1,447.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/12/2009	1,706.25	1,706.25	1,706.25	1,706.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2009	1,322.71	1,322.71	1,322.71	1,322.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/15/2009	1,332.39	1,332.39	1,332.39	1,332.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/16/2009	1,362.67	1,362.67	1,362.67	1,362.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/20/2009	1,384.45	1,384.45	1,384.45	1,384.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/20/2009	2,431.74	2,431.74	2,431.74	2,431.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/22/2009	1,391.27	1,391.27	1,391.27	1,391.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/23/2009	1,440.51	1,440.51	1,440.51	1,440.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/26/2009	1,420.89	1,420.89	1,420.89	1,420.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/28/2009	1,309.59	1,309.59	1,309.59	1,309.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/29/2009	1,239.83	1,239.83	1,239.83	1,239.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/30/2009	1,290.87	1,290.87	1,290.87	1,290.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/02/2009	1,265.90	1,265.90	1,265.90	1,265.90	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			02/04/2009	1,186.85	1,186.85	1,186.85	1,186.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2009	1,171.20	1,171.20	1,171.20	1,171.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/06/2009	1,172.52	1,172.52	1,172.52	1,172.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/13/2009	990.45	990.45	990.45	990.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2009	1,151.69	1,151.69	1,151.69	1,151.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2009	989.00	989.00	989.00	989.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2009	1,002.18	1,002.18	1,002.18	1,002.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/17/2009	1,086.56	1,086.56	1,086.56	1,086.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/19/2009	1,034.70	1,034.70	1,034.70	1,034.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/20/2009	1,032.25	1,032.25	1,032.25	1,032.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/23/2009	1,090.82	1,090.82	1,090.82	1,090.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2009	1,064.11	1,064.11	1,064.11	1,064.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2009	1,067.39	1,067.39	1,067.39	1,067.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2009	1,083.69	1,083.69	1,083.69	1,083.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2009	953.02	953.02	953.02	953.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/04/2009	925.36	925.36	925.36	925.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/06/2009	935.33	935.33	935.33	935.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/02/2009	1,050.44	1,050.44	1,050.44	1,050.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/09/2009	922.75	922.75	922.75	922.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2009	2,728.25	2,728.25	2,728.25	2,728.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2009	898.44	898.44	898.44	898.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2009	914.96	914.96	914.96	914.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/13/2009	828.26	828.26	828.26	828.26	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			03/19/2009	856.46	856.46	856.46	856.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2009	858.11	858.11	858.11	858.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2009	850.01	850.01	850.01	850.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/20/2009	823.68	823.68	823.68	823.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2009	2,579.45	2,579.45	2,579.45	2,579.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/23/2009	811.52	811.52	811.52	811.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2009	2,428.83	2,428.83	2,428.83	2,428.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/25/2009	794.75	794.75	794.75	794.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2009	778.12	778.12	778.12	778.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2009	775.29	775.29	775.29	775.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2009	958.92	958.92	958.92	958.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2009	2,377.87	2,377.87	2,377.87	2,377.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/02/2009	896.74	896.74	896.74	896.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/30/2009	781.59	781.59	781.59	781.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2009	914.92	914.92	914.92	914.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/06/2009	787.54	787.54	787.54	787.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2009	2,391.40	2,391.40	2,391.40	2,391.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2009	797.78	797.78	797.78	797.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2009	820.59	820.59	820.59	820.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/13/2009	804.20	804.20	804.20	804.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2009	795.79	795.79	795.79	795.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2009	755.91	755.91	755.91	755.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2009	800.46	800.46	800.46	800.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/20/2009	776.63	776.63	776.63	776.63	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			04/21/2009	2,332.89	2,332.89	2,332.89	2,332.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2009	784.36	784.36	784.36	784.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2009	776.42	776.42	776.42	776.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/24/2009	762.65	762.65	762.65	762.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2009	809.77	809.77	809.77	809.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/01/2009	777.25	777.25	777.25	777.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2009	800.61	800.61	800.61	800.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2009	2,416.94	2,416.94	2,416.94	2,416.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2009	803.12	803.12	803.12	803.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2009	2,312.17	2,312.17	2,312.17	2,312.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2009	747.25	747.25	747.25	747.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2009	745.11	745.11	745.11	745.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2009	743.13	743.13	743.13	743.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2009	768.65	768.65	768.65	768.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/11/2009	709.44	709.44	709.44	709.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2009	2,337.11	2,337.11	2,337.11	2,337.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2009	873.99	873.99	873.99	873.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2009	679.75	679.75	679.75	679.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2009	641.70	641.70	641.70	641.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/18/2009	861.23	861.23	861.23	861.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2009	2,558.48	2,558.48	2,558.48	2,558.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2009	834.95	834.95	834.95	834.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/21/2009	856.10	856.10	856.10	856.10	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			05/22/2009	838.80	838.80	838.80	838.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2009	841.45	841.45	841.45	841.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/28/2009	792.61	792.61	792.61	792.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/29/2009	789.30	789.30	789.30	789.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2009	783.10	783.10	783.10	783.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2009	771.33	771.33	771.33	771.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/04/2009	745.03	745.03	745.03	745.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2009	756.32	756.32	756.32	756.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2009	2,320.85	2,320.85	2,320.85	2,320.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2009	722.92	722.92	722.92	722.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2009	2,189.60	2,189.60	2,189.60	2,189.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2009	732.56	732.56	732.56	732.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2009	726.60	726.60	726.60	726.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2009	792.68	792.68	792.68	792.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/16/2009	2,251.71	2,251.71	2,251.71	2,251.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/15/2009	751.05	751.05	751.05	751.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2009	749.32	749.32	749.32	749.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2009	806.53	806.53	806.53	806.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2009	726.85	726.85	726.85	726.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2009	740.06	740.06	740.06	740.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2009	2,186.78	2,186.78	2,186.78	2,186.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2009	684.03	684.03	684.03	684.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2009	676.29	676.29	676.29	676.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2009	678.84	678.84	678.84	678.84	0.00	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year

WCT 8284 Annuity Dedicated

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/02/2009	701.41	701.41	701.41	701.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2009	1,775.09	1,775.09	1,775.09	1,775.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/29/2009	591.38	591.38	591.38	591.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2009	665.41	665.41	665.41	665.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2009	638.17	638.17	638.17	638.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2009	2,569.36	2,569.36	2,569.36	2,569.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2009	634.85	634.85	634.85	634.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2009	635.09	635.09	635.09	635.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/10/2009	615.22	615.22	615.22	615.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2009	1,854.06	1,854.06	1,854.06	1,854.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2009	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2009	618.91	618.91	618.91	618.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2009	595.58	595.58	595.58	595.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2009	599.50	599.50	599.50	599.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2009	608.98	608.98	608.98	608.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2009	611.95	611.95	611.95	611.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2009	1,827.01	1,827.01	1,827.01	1,827.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2009	623.69	623.69	623.69	623.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2009	646.88	646.88	646.88	646.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/24/2009	618.19	618.19	618.19	618.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2009	571.21	571.21	571.21	571.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/27/2009	597.24	597.24	597.24	597.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2009	574.23	574.23	574.23	574.23	0.00	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year

WCT 82/84 Annuity Dedicated

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/31/2009	601.05	601.05	601.05	601.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2009	1,815.21	1,815.21	1,815.21	1,815.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2009	553.94	553.94	553.94	553.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2009	1,686.22	1,686.22	1,686.22	1,686.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2009	565.97	565.97	565.97	565.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2009	549.22	549.22	549.22	549.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2009	541.91	541.91	541.91	541.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2009	1,639.20	1,639.20	1,639.20	1,639.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2009	544.24	544.24	544.24	544.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2009	563.67	563.67	563.67	563.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2009	535.66	535.66	535.66	535.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2009	543.80	543.80	543.80	543.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2009	533.14	533.14	533.14	533.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2009	1,579.38	1,579.38	1,579.38	1,579.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2009	504.06	504.06	504.06	504.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2009	520.82	520.82	520.82	520.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2009	516.64	516.64	516.64	516.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2009	492.97	492.97	492.97	492.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2009	487.34	487.34	487.34	487.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2009	1,506.24	1,506.24	1,506.24	1,506.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2009	503.50	503.50	503.50	503.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2009	497.78	497.78	497.78	497.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2009	497.88	497.88	497.88	497.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/01/2009	1,494.37	1,494.37	1,494.37	1,494.37	0.00	0.00

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 For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/02/2009	506.10	506.10	506.10	506.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/03/2009	501.01	501.01	501.01	501.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/04/2009	500.59	500.59	500.59	500.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2009	1,809.12	1,809.12	1,809.12	1,809.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2009	452.90	452.90	452.90	452.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2009	447.76	447.76	447.76	447.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2009	439.07	439.07	439.07	439.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2009	469.21	469.21	469.21	469.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2009	1,362.36	1,362.36	1,362.36	1,362.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2009	453.66	453.66	453.66	453.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2009	459.92	459.92	459.92	459.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2009	506.51	506.51	506.51	506.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2009	1,349.29	1,349.29	1,349.29	1,349.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2009	447.97	447.97	447.97	447.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2009	448.69	448.69	448.69	448.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2009	725.09	725.09	725.09	725.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2009	353.26	353.26	353.26	353.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2009	334.11	334.11	334.11	334.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2009	1,003.59	1,003.59	1,003.59	1,003.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2009	339.49	339.49	339.49	339.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2009	319.71	319.71	319.71	319.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2009	307.37	307.37	307.37	307.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2009	777.17	777.17	777.17	777.17	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/06/2009	879.85	879.85	879.85	879.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2009	290.40	290.40	290.40	290.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2009	240.53	240.53	240.53	240.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2009	279.13	279.13	279.13	279.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2009	242.57	242.57	242.57	242.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2009	727.76	727.76	727.76	727.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2009	242.16	242.16	242.16	242.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2009	254.53	254.53	254.53	254.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2009	263.44	263.44	263.44	263.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2009	240.88	240.88	240.88	240.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2009	244.56	244.56	244.56	244.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2009	750.59	750.59	750.59	750.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2009	248.98	248.98	248.98	248.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2009	254.94	254.94	254.94	254.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2009	232.27	232.27	232.27	232.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2009	699.06	699.06	699.06	699.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2009	234.26	234.26	234.26	234.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2009	236.39	236.39	236.39	236.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2009	259.05	259.05	259.05	259.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2009	246.17	246.17	246.17	246.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2009	762.14	762.14	762.14	762.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2009	249.67	249.67	249.67	249.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2009	247.11	247.11	247.11	247.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2009	259.71	259.71	259.71	259.71	0.00	0.00

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For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/09/2009	250.42	250.42	250.42	250.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2009	764.97	764.97	764.97	764.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2009	247.99	247.99	247.99	247.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/12/2009	241.52	241.52	241.52	241.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2009	241.73	241.73	241.73	241.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2009	241.76	241.76	241.76	241.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2009	303.10	303.10	303.10	303.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2009	867.64	867.64	867.64	867.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2009	300.31	300.31	300.31	300.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2009	249.88	249.88	249.88	249.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/23/2009	300.34	300.34	300.34	300.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/24/2009	891.41	891.41	891.41	891.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2009	277.34	277.34	277.34	277.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/27/2009	286.01	286.01	286.01	286.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2009	279.49	279.49	279.49	279.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2009	578.61	578.61	578.61	578.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2009	266.27	266.27	266.27	266.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2009	261.97	261.97	261.97	261.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2009	1,370.89	1,370.89	1,370.89	1,370.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2009	873.75	873.75	873.75	873.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2009	263.79	263.79	263.79	263.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2009	797.66	797.66	797.66	797.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2009	266.68	266.68	266.68	266.68	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/10/2009	269.46	269.46	269.46	269.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2009	1,615.26	1,615.26	1,615.26	1,615.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2009	284.67	284.67	284.67	284.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2009	269.52	269.52	269.52	269.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2009	275.16	275.16	275.16	275.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2009	805.33	805.33	805.33	805.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2009	269.66	269.66	269.66	269.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2009	267.28	267.28	267.28	267.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2009	300.58	300.58	300.58	300.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2009	881.25	881.25	881.25	881.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2009	829.07	829.07	829.07	829.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2009	286.48	286.48	286.48	286.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2009	275.49	275.49	275.49	275.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2009	1,118.10	1,118.10	1,118.10	1,118.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2009	292.45	292.45	292.45	292.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2009	2,786.55	2,786.55	2,786.55	2,786.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2009	274.39	274.39	274.39	274.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2009	282.83	282.83	282.83	282.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2009	255.77	255.77	255.77	255.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2010	1,044.78	1,044.78	1,044.78	1,044.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2010	264.74	264.74	264.74	264.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2010	261.53	261.53	261.53	261.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2010	261.14	261.14	261.14	261.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2010	261.92	261.92	261.92	261.92	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/12/2010	792.04	792.04	792.04	792.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/13/2010	272.49	272.49	272.49	272.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2010	272.59	272.59	272.59	272.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/15/2010	262.60	262.60	262.60	262.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/19/2010	259.52	259.52	259.52	259.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/20/2010	1,038.79	1,038.79	1,038.79	1,038.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/21/2010	259.18	259.18	259.18	259.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/22/2010	253.37	253.37	253.37	253.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/27/2010	250.51	250.51	250.51	250.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/26/2010	743.34	743.34	743.34	743.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/28/2010	275.14	275.14	275.14	275.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/29/2010	263.95	263.95	263.95	263.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/25/2010	246.45	246.45	246.45	246.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/01/2010	240.42	240.42	240.42	240.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/02/2010	749.17	749.17	749.17	749.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/03/2010	213.10	213.10	213.10	213.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2010	208.09	208.09	208.09	208.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2010	207.53	207.53	207.53	207.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2010	204.50	204.50	204.50	204.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/10/2010	202.64	202.64	202.64	202.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2010	611.25	611.25	611.25	611.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2010	226.51	226.51	226.51	226.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2010	203.32	203.32	203.32	203.32	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/16/2010	201.27	201.27	201.27	201.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/17/2010	825.56	825.56	825.56	825.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/18/2010	205.69	205.69	205.69	205.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/19/2010	207.60	207.60	207.60	207.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/24/2010	200.21	200.21	200.21	200.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2010	209.09	209.09	209.09	209.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/23/2010	623.34	623.34	623.34	623.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2010	186.44	186.44	186.44	186.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2010	198.03	198.03	198.03	198.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2010	1,560.00	1,560.00	1,560.00	1,560.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2010	193.98	193.98	193.98	193.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/02/2010	583.37	583.37	583.37	583.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/03/2010	189.85	189.85	189.85	189.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/04/2010	192.86	192.86	192.86	192.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2010	195.86	195.86	195.86	195.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2010	190.70	190.70	190.70	190.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2010	196.18	196.18	196.18	196.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/09/2010	596.26	596.26	596.26	596.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2010	192.84	192.84	192.84	192.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/08/2010	200.86	200.86	200.86	200.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2010	196.66	196.66	196.66	196.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2010	599.86	599.86	599.86	599.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2010	201.79	201.79	201.79	201.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2010	192.32	192.32	192.32	192.32	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/19/2010	196.57	196.57	196.57	196.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2010	195.49	195.49	195.49	195.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/23/2010	588.34	588.34	588.34	588.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/25/2010	196.48	196.48	196.48	196.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2010	199.70	199.70	199.70	199.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2010	194.13	194.13	194.13	194.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/29/2010	209.14	209.14	209.14	209.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/30/2010	662.48	662.48	662.48	662.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2010	249.80	249.80	249.80	249.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2010	177.07	177.07	177.07	177.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2010	177.08	177.08	177.08	177.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2010	177.82	177.82	177.82	177.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2010	177.90	177.90	177.90	177.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2010	197.25	197.25	197.25	197.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/06/2010	768.74	768.74	768.74	768.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2010	178.53	178.53	178.53	178.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/13/2010	539.04	539.04	539.04	539.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/14/2010	183.23	183.23	183.23	183.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2010	181.86	181.86	181.86	181.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2010	1,714.34	1,714.34	1,714.34	1,714.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2010	191.04	191.04	191.04	191.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2010	211.58	211.58	211.58	211.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/20/2010	630.16	630.16	630.16	630.16	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/22/2010	210.25	210.25	210.25	210.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2010	196.89	196.89	196.89	196.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/19/2010	211.27	211.27	211.27	211.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2010	200.86	200.86	200.86	200.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2010	607.28	607.28	607.28	607.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2010	203.24	203.24	203.24	203.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2010	199.45	199.45	199.45	199.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2010	250.99	250.99	250.99	250.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2010	657.40	657.40	657.40	657.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2010	221.02	221.02	221.02	221.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2010	220.19	220.19	220.19	220.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2010	212.81	212.81	212.81	212.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2010	216.11	216.11	216.11	216.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2010	233.50	233.50	233.50	233.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/11/2010	685.03	685.03	685.03	685.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2010	237.29	237.29	237.29	237.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2010	248.22	248.22	248.22	248.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2010	245.32	245.32	245.32	245.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2010	265.74	265.74	265.74	265.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/18/2010	774.08	774.08	774.08	774.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2010	252.08	252.08	252.08	252.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/21/2010	260.43	260.43	260.43	260.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2010	255.10	255.10	255.10	255.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2010	262.57	262.57	262.57	262.57	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/25/2010	796.80	796.80	796.80	796.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2010	276.75	276.75	276.75	276.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/27/2010	278.26	278.26	278.26	278.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/28/2010	335.33	335.33	335.33	335.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2010	302.44	302.44	302.44	302.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2010	1,514.35	1,514.35	1,514.35	1,514.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/04/2010	327.60	327.60	327.60	327.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2010	401.73	401.73	401.73	401.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2010	344.96	344.96	344.96	344.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2010	1,030.75	1,030.75	1,030.75	1,030.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2010	332.03	332.03	332.03	332.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2010	335.77	335.77	335.77	335.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2010	339.08	339.08	339.08	339.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2010	334.20	334.20	334.20	334.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2010	339.52	339.52	339.52	339.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/16/2010	340.52	340.52	340.52	340.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2010	329.14	329.14	329.14	329.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/15/2010	1,043.35	1,043.35	1,043.35	1,043.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2010	329.40	329.40	329.40	329.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2010	987.94	987.94	987.94	987.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2010	288.93	288.93	288.93	288.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2010	324.39	324.39	324.39	324.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2010	323.53	323.53	323.53	323.53	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/25/2010	318.78	318.78	318.78	318.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2010	340.88	340.88	340.88	340.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2010	158.01	158.01	158.01	158.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2010	161.61	161.61	161.61	161.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2010	317.13	317.13	317.13	317.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/29/2010	952.21	952.21	952.21	952.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2010	2,247.44	2,247.44	2,247.44	2,247.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2010	157.66	157.66	157.66	157.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2010	635.32	635.32	635.32	635.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2010	163.40	163.40	163.40	163.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2010	161.70	161.70	161.70	161.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2010	216.57	216.57	216.57	216.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2010	534.98	534.98	534.98	534.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2010	222.75	222.75	222.75	222.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2010	221.15	221.15	221.15	221.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2010	159.92	159.92	159.92	159.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2010	220.67	220.67	220.67	220.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2010	658.93	658.93	658.93	658.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2010	230.42	230.42	230.42	230.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2010	228.59	228.59	228.59	228.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2010	224.29	224.29	224.29	224.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2010	226.65	226.65	226.65	226.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2010	245.24	245.24	245.24	245.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2010	226.66	226.66	226.66	226.66	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/28/2010	227.19	227.19	227.19	227.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/27/2010	668.29	668.29	668.29	668.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2010	246.66	246.66	246.66	246.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2010	715.55	715.55	715.55	715.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2010	224.22	224.22	224.22	224.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2010	223.86	223.86	223.86	223.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2010	227.64	227.64	227.64	227.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2010	221.99	221.99	221.99	221.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2010	661.70	661.70	661.70	661.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2010	216.21	216.21	216.21	216.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2010	223.23	223.23	223.23	223.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2010	220.26	220.26	220.26	220.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2010	226.22	226.22	226.22	226.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2010	667.04	667.04	667.04	667.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2010	229.20	229.20	229.20	229.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2010	231.44	231.44	231.44	231.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2010	230.47	230.47	230.47	230.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2010	211.92	211.92	211.92	211.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2010	232.21	232.21	232.21	232.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2010	207.78	207.78	207.78	207.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2010	145.68	145.68	145.68	145.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2010	678.92	678.92	678.92	678.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2010	145.23	145.23	145.23	145.23	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/31/2010	436.28	436.28	436.28	436.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/01/2010	149.21	149.21	149.21	149.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/02/2010	126.95	126.95	126.95	126.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/03/2010	136.93	136.93	136.93	136.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2010	476.59	476.59	476.59	476.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/07/2010	120.50	120.50	120.50	120.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2010	117.83	117.83	117.83	117.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2010	123.90	123.90	123.90	123.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2010	128.13	128.13	128.13	128.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2010	403.69	403.69	403.69	403.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2010	143.30	143.30	143.30	143.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2010	120.00	120.00	120.00	120.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2010	124.13	124.13	124.13	124.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2010	95.43	95.43	95.43	95.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2010	97.55	97.55	97.55	97.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2010	362.99	362.99	362.99	362.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2010	94.73	94.73	94.73	94.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2010	121.83	121.83	121.83	121.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2010	106.53	106.53	106.53	106.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2010	314.23	314.23	314.23	314.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2010	128.58	128.58	128.58	128.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2010	128.71	128.71	128.71	128.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2010	144.00	144.00	144.00	144.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2010	125.55	125.55	125.55	125.55	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/05/2010	348.13	348.13	348.13	348.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2010	123.06	123.06	123.06	123.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2010	120.15	120.15	120.15	120.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2010	138.63	138.63	138.63	138.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2010	128.33	128.33	128.33	128.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2010	366.52	366.52	366.52	366.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2010	123.47	123.47	123.47	123.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2010	122.38	122.38	122.38	122.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2010	124.73	124.73	124.73	124.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2010	126.77	126.77	126.77	126.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2010	129.78	129.78	129.78	129.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2010	378.60	378.60	378.60	378.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2010	130.95	130.95	130.95	130.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2010	132.71	132.71	132.71	132.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2010	135.94	135.94	135.94	135.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2010	408.62	408.62	408.62	408.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2010	131.34	131.34	131.34	131.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2010	142.13	142.13	142.13	142.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2010	128.30	128.30	128.30	128.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2010	180.64	180.64	180.64	180.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2010	452.23	452.23	452.23	452.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2010	178.16	178.16	178.16	178.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2010	176.69	176.69	176.69	176.69	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/01/2010	166.24	166.24	166.24	166.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2010	180.91	180.91	180.91	180.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2010	543.76	543.76	543.76	543.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2010	184.15	184.15	184.15	184.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2010	194.58	194.58	194.58	194.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/12/2010	189.07	189.07	189.07	189.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2010	138.25	138.25	138.25	138.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2010	139.48	139.48	139.48	139.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2010	515.41	515.41	515.41	515.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2010	138.32	138.32	138.32	138.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2010	193.33	193.33	193.33	193.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2010	136.66	136.66	136.66	136.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/23/2010	415.85	415.85	415.85	415.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/24/2010	140.60	140.60	140.60	140.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2010	144.88	144.88	144.88	144.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2010	136.98	136.98	136.98	136.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2010	289.61	289.61	289.61	289.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2010	433.38	433.38	433.38	433.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2010	141.02	141.02	141.02	141.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2010	99.93	99.93	99.93	99.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2010	2,296.76	2,296.76	2,296.76	2,296.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2010	98.62	98.62	98.62	98.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2010	295.60	295.60	295.60	295.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2010	97.56	97.56	97.56	97.56	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/09/2010	114.09	114.09	114.09	114.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2010	108.83	108.83	108.83	108.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2010	349.80	349.80	349.80	349.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2010	181.02	181.02	181.02	181.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2010	114.00	114.00	114.00	114.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2010	108.71	108.71	108.71	108.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2010	117.64	117.64	117.64	117.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2010	117.24	117.24	117.24	117.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2010	348.57	348.57	348.57	348.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2010	115.77	115.77	115.77	115.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2010	114.66	114.66	114.66	114.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2010	113.26	113.26	113.26	113.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2010	113.26	113.26	113.26	113.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2010	2,444.14	2,444.14	2,444.14	2,444.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2010	123.42	123.42	123.42	123.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2010	132.28	132.28	132.28	132.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2010	127.35	127.35	127.35	127.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2010	455.35	455.35	455.35	455.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/04/2011	367.51	367.51	367.51	367.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2011	114.28	114.28	114.28	114.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2011	114.61	114.61	114.61	114.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2011	138.65	138.65	138.65	138.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2011	111.83	111.83	111.83	111.83	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/12/2011	131.13	131.13	131.13	131.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2011	409.56	409.56	409.56	409.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/13/2011	111.83	111.83	111.83	111.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/10/2011	136.48	136.48	136.48	136.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/18/2011	111.20	111.20	111.20	111.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/19/2011	448.08	448.08	448.08	448.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/20/2011	113.82	113.82	113.82	113.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/21/2011	116.72	116.72	116.72	116.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/27/2011	124.74	124.74	124.74	124.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/24/2011	114.37	114.37	114.37	114.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/26/2011	115.00	115.00	115.00	115.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/28/2011	123.89	123.89	123.89	123.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/25/2011	338.75	338.75	338.75	338.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/31/2011	121.32	121.32	121.32	121.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/01/2011	358.41	358.41	358.41	358.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/02/2011	90.58	90.58	90.58	90.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/03/2011	95.96	95.96	95.96	95.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2011	98.25	98.25	98.25	98.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/10/2011	114.07	114.07	114.07	114.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2011	99.33	99.33	99.33	99.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2011	116.38	116.38	116.38	116.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/07/2011	95.65	95.65	95.65	95.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2011	289.24	289.24	289.24	289.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/14/2011	123.31	123.31	123.31	123.31	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/15/2011	376.13	376.13	376.13	376.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/16/2011	110.92	110.92	110.92	110.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/17/2011	123.76	123.76	123.76	123.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/18/2011	131.28	131.28	131.28	131.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2011	152.26	152.26	152.26	152.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2011	131.34	131.34	131.34	131.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/24/2011	130.49	130.49	130.49	130.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/23/2011	525.04	525.04	525.04	525.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2011	153.34	153.34	153.34	153.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2011	440.83	440.83	440.83	440.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/02/2011	117.77	117.77	117.77	117.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/03/2011	123.78	123.78	123.78	123.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/04/2011	123.70	123.70	123.70	123.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2011	118.71	118.71	118.71	118.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2011	121.79	121.79	121.79	121.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/07/2011	128.90	128.90	128.90	128.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/08/2011	366.94	366.94	366.94	366.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/09/2011	124.00	124.00	124.00	124.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2011	353.72	353.72	353.72	353.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2011	150.78	150.78	150.78	150.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2011	127.57	127.57	127.57	127.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2011	127.92	127.92	127.92	127.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2011	120.62	120.62	120.62	120.62	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/25/2011	123.28	123.28	123.28	123.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/21/2011	132.74	132.74	132.74	132.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2011	393.11	393.11	393.11	393.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2011	123.76	123.76	123.76	123.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/23/2011	128.26	128.26	128.26	128.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2011	130.07	130.07	130.07	130.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/29/2011	390.81	390.81	390.81	390.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/30/2011	125.63	125.63	125.63	125.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2011	122.71	122.71	122.71	122.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2011	137.25	137.25	137.25	137.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2011	101.04	101.04	101.04	101.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2011	99.79	99.79	99.79	99.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2011	286.99	286.99	286.99	286.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2011	110.06	110.06	110.06	110.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/06/2011	90.17	90.17	90.17	90.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2011	104.10	104.10	104.10	104.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2011	310.89	310.89	310.89	310.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/13/2011	99.35	99.35	99.35	99.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/14/2011	96.63	96.63	96.63	96.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2011	100.78	100.78	100.78	100.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/18/2011	106.85	106.85	106.85	106.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/19/2011	312.82	312.82	312.82	312.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2011	99.20	99.20	99.20	99.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/20/2011	99.74	99.74	99.74	99.74	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			04/25/2011	100.08	100.08	100.08	100.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2011	400.51	400.51	400.51	400.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2011	2,262.67	2,262.67	2,262.67	2,262.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2011	99.56	99.56	99.56	99.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2011	96.80	96.80	96.80	96.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2011	105.28	105.28	105.28	105.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2011	60.25	60.25	60.25	60.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2011	62.24	62.24	62.24	62.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2011	122.96	122.96	122.96	122.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2011	335.05	335.05	335.05	335.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2011	62.20	62.20	62.20	62.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2011	181.78	181.78	181.78	181.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/11/2011	59.66	59.66	59.66	59.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2011	59.11	59.11	59.11	59.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2011	105.71	105.71	105.71	105.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2011	61.51	61.51	61.51	61.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2011	78.11	78.11	78.11	78.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2011	145.99	145.99	145.99	145.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2011	352.66	352.66	352.66	352.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2011	66.59	66.59	66.59	66.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/18/2011	63.93	63.93	63.93	63.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2011	76.58	76.58	76.58	76.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2011	231.62	231.62	231.62	231.62	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/25/2011	78.89	78.89	78.89	78.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2011	89.09	89.09	89.09	89.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/27/2011	89.53	89.53	89.53	89.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2011	85.33	85.33	85.33	85.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2011	340.32	340.32	340.32	340.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2011	86.15	86.15	86.15	86.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2011	98.47	98.47	98.47	98.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2011	87.03	87.03	87.03	87.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2011	258.97	258.97	258.97	258.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2011	83.92	83.92	83.92	83.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2011	84.25	84.25	84.25	84.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2011	88.12	88.12	88.12	88.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2011	87.51	87.51	87.51	87.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2011	259.50	259.50	259.50	259.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/15/2011	86.20	86.20	86.20	86.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2011	96.14	96.14	96.14	96.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/16/2011	92.47	92.47	92.47	92.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2011	96.00	96.00	96.00	96.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2011	287.33	287.33	287.33	287.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2011	98.17	98.17	98.17	98.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2011	99.23	99.23	99.23	99.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2011	97.45	97.45	97.45	97.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2011	93.73	93.73	93.73	93.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2011	94.01	94.01	94.01	94.01	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/28/2011	281.09	281.09	281.09	281.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/29/2011	92.76	92.76	92.76	92.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2011	101.70	101.70	101.70	101.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2011	91.16	91.16	91.16	91.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2011	86.30	86.30	86.30	86.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2011	108.44	108.44	108.44	108.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2011	415.09	415.09	415.09	415.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2011	85.97	85.97	85.97	85.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2011	257.26	257.26	257.26	257.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2011	82.41	82.41	82.41	82.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2011	78.36	78.36	78.36	78.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2011	580.54	580.54	580.54	580.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2011	82.02	82.02	82.02	82.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2011	83.81	83.81	83.81	83.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2011	254.25	254.25	254.25	254.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2011	85.76	85.76	85.76	85.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2011	82.63	82.63	82.63	82.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2011	1,387.50	1,387.50	1,387.50	1,387.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2011	84.93	84.93	84.93	84.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2011	85.73	85.73	85.73	85.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2011	149.37	149.37	149.37	149.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2011	251.03	251.03	251.03	251.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2011	98.82	98.82	98.82	98.82	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/27/2011	84.90	84.90	84.90	84.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2011	121.16	121.16	121.16	121.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2011	333.05	333.05	333.05	333.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2011	100.58	100.58	100.58	100.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2011	126.10	126.10	126.10	126.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2011	97.14	97.14	97.14	97.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2011	92.92	92.92	92.92	92.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2011	90.29	90.29	90.29	90.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2011	1,031.25	1,031.25	1,031.25	1,031.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2011	90.95	90.95	90.95	90.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2011	96.34	96.34	96.34	96.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2011	272.71	272.71	272.71	272.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2011	100.21	100.21	100.21	100.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2011	299.66	299.66	299.66	299.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2011	116.61	116.61	116.61	116.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2011	101.52	101.52	101.52	101.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2011	102.67	102.67	102.67	102.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2011	112.24	112.24	112.24	112.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2011	96.85	96.85	96.85	96.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2011	98.77	98.77	98.77	98.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2011	1,666.05	1,666.05	1,666.05	1,666.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2011	96.53	96.53	96.53	96.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2011	307.20	307.20	307.20	307.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2011	113.57	113.57	113.57	113.57	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/29/2011	2,167.22	2,167.22	2,167.22	2,167.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2011	338.20	338.20	338.20	338.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2011	115.88	115.88	115.88	115.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/01/2011	94.90	94.90	94.90	94.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/02/2011	96.91	96.91	96.91	96.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/07/2011	369.39	369.39	369.39	369.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2011	91.32	91.32	91.32	91.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2011	96.69	96.69	96.69	96.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2011	99.78	99.78	99.78	99.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2011	97.72	97.72	97.72	97.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2011	293.11	293.11	293.11	293.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2011	96.52	96.52	96.52	96.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2011	97.13	97.13	97.13	97.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2011	144.89	144.89	144.89	144.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2011	158.73	158.73	158.73	158.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2011	152.42	152.42	152.42	152.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2011	146.86	146.86	146.86	146.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2011	157.28	157.28	157.28	157.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2011	440.44	440.44	440.44	440.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2011	163.66	163.66	163.66	163.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2011	489.34	489.34	489.34	489.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2011	219.69	219.69	219.69	219.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2011	213.95	213.95	213.95	213.95	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/30/2011	228.85	228.85	228.85	228.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2011	193.78	193.78	193.78	193.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2011	594.35	594.35	594.35	594.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2011	198.49	198.49	198.49	198.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2011	203.78	203.78	203.78	203.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2011	202.77	202.77	202.77	202.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2011	188.61	188.61	188.61	188.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2011	565.83	565.83	565.83	565.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2011	186.98	186.98	186.98	186.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2011	175.70	175.70	175.70	175.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2011	186.31	186.31	186.31	186.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2011	175.07	175.07	175.07	175.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2011	178.35	178.35	178.35	178.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2011	185.71	185.71	185.71	185.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2011	183.20	183.20	183.20	183.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2011	585.19	585.19	585.19	585.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2011	180.21	180.21	180.21	180.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2011	539.88	539.88	539.88	539.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2011	173.30	173.30	173.30	173.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2011	166.06	166.06	166.06	166.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2011	181.99	181.99	181.99	181.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2011	156.57	156.57	156.57	156.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2011	534.15	534.15	534.15	534.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2011	160.58	160.58	160.58	160.58	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/04/2011	153.61	153.61	153.61	153.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2011	0.31	0.31	0.31	0.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2011	200.20	200.20	200.20	200.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2011	149.66	149.66	149.66	149.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2011	449.16	449.16	449.16	449.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2011	209.12	209.12	209.12	209.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2011	124.49	124.49	124.49	124.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2011	126.01	126.01	126.01	126.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2011	386.29	386.29	386.29	386.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2011	1,221.79	1,221.79	1,221.79	1,221.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2011	155.18	155.18	155.18	155.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2011	139.55	139.55	139.55	139.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2011	145.67	145.67	145.67	145.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2011	126.01	126.01	126.01	126.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2011	149.55	149.55	149.55	149.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2011	437.70	437.70	437.70	437.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2011	158.31	158.31	158.31	158.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/23/2011	145.60	145.60	145.60	145.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/28/2011	321.24	321.24	321.24	321.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/28/2011	1,639.85	1,639.85	1,639.85	1,639.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2011	483.18	483.18	483.18	483.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2011	171.09	171.09	171.09	171.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2011	152.49	152.49	152.49	152.49	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/02/2011	155.19	155.19	155.19	155.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2011	139.77	139.77	139.77	139.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2011	136.73	136.73	136.73	136.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2011	147.09	147.09	147.09	147.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2011	437.65	437.65	437.65	437.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2011	138.67	138.67	138.67	138.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2011	415.31	415.31	415.31	415.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2011	146.25	146.25	146.25	146.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2011	129.77	129.77	129.77	129.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2011	132.52	132.52	132.52	132.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2011	137.96	137.96	137.96	137.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2011	135.39	135.39	135.39	135.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2011	133.73	133.73	133.73	133.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2011	399.56	399.56	399.56	399.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2011	138.82	138.82	138.82	138.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2011	129.18	129.18	129.18	129.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2011	134.36	134.36	134.36	134.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2011	538.21	538.21	538.21	538.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2011	134.32	134.32	134.32	134.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2011	127.43	127.43	127.43	127.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2011	130.74	130.74	130.74	130.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/04/2012	514.94	514.94	514.94	514.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2012	125.66	125.66	125.66	125.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2012	121.68	121.68	121.68	121.68	0.00	0.00

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For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/11/2012	122.90	122.90	122.90	122.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/09/2012	138.08	138.08	138.08	138.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/12/2012	162.37	162.37	162.37	162.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/13/2012	126.21	126.21	126.21	126.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/10/2012	387.77	387.77	387.77	387.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/17/2012	143.31	143.31	143.31	143.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/18/2012	544.60	544.60	544.60	544.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/19/2012	145.51	145.51	145.51	145.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/20/2012	172.14	172.14	172.14	172.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/25/2012	148.76	148.76	148.76	148.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/24/2012	454.84	454.84	454.84	454.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/26/2012	109.58	109.58	109.58	109.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/26/2012	2,380.13	2,380.13	2,380.13	2,380.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/27/2012	136.64	136.64	136.64	136.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/27/2012	705.90	705.90	705.90	705.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/23/2012	152.80	152.80	152.80	152.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/03/2012	111.79	111.79	111.79	111.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/30/2012	104.92	104.92	104.92	104.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/31/2012	335.75	335.75	335.75	335.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/01/2012	118.99	118.99	118.99	118.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/02/2012	109.42	109.42	109.42	109.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2012	123.38	123.38	123.38	123.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2012	110.05	110.05	110.05	110.05	0.00	0.00

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For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/10/2012	114.06	114.06	114.06	114.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/06/2012	110.33	110.33	110.33	110.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/07/2012	331.68	331.68	331.68	331.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/13/2012	145.73	145.73	145.73	145.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/14/2012	337.32	337.32	337.32	337.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/15/2012	114.98	114.98	114.98	114.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/17/2012	110.98	110.98	110.98	110.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/16/2012	114.35	114.35	114.35	114.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/21/2012	164.17	164.17	164.17	164.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2012	509.92	509.92	509.92	509.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/23/2012	117.19	117.19	117.19	117.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/24/2012	111.11	111.11	111.11	111.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2012	126.03	126.03	126.03	126.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2012	386.63	386.63	386.63	386.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/29/2012	137.56	137.56	137.56	137.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2012	146.70	146.70	146.70	146.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/02/2012	125.64	125.64	125.64	125.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2012	117.61	117.61	117.61	117.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/06/2012	349.70	349.70	349.70	349.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/07/2012	195.48	195.48	195.48	195.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/08/2012	93.81	93.81	93.81	93.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/09/2012	97.64	97.64	97.64	97.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2012	104.42	104.42	104.42	104.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/13/2012	311.75	311.75	311.75	311.75	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/14/2012	100.95	100.95	100.95	100.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2012	103.75	103.75	103.75	103.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2012	60.91	60.91	60.91	60.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/20/2012	198.67	198.67	198.67	198.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/19/2012	63.87	63.87	63.87	63.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/21/2012	74.70	74.70	74.70	74.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2012	74.02	74.02	74.02	74.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2012	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/23/2012	77.59	77.59	77.59	77.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/30/2012	169.78	169.78	169.78	169.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2012	136.22	136.22	136.22	136.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2012	353.64	353.64	353.64	353.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2012	116.59	116.59	116.59	116.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/29/2012	117.27	117.27	117.27	117.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2012	136.58	136.58	136.58	136.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2012	136.42	136.42	136.42	136.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2012	2,228.09	2,228.09	2,228.09	2,228.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/02/2012	181.26	181.26	181.26	181.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2012	468.34	468.34	468.34	468.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2012	132.74	132.74	132.74	132.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2012	556.07	556.07	556.07	556.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2012	135.68	135.68	135.68	135.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/13/2012	159.34	159.34	159.34	159.34	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/12/2012	135.34	135.34	135.34	135.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2012	138.41	138.41	138.41	138.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2012	416.67	416.67	416.67	416.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/18/2012	136.58	136.58	136.58	136.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/19/2012	136.00	136.00	136.00	136.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/20/2012	134.80	134.80	134.80	134.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2012	58.70	58.70	58.70	58.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2012	62.76	62.76	62.76	62.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/24/2012	185.60	185.60	185.60	185.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/25/2012	60.89	60.89	60.89	60.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2012	60.15	60.15	60.15	60.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2012	58.79	58.79	58.79	58.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2012	54.18	54.18	54.18	54.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2012	55.90	55.90	55.90	55.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2012	58.12	58.12	58.12	58.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/01/2012	179.01	179.01	179.01	179.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2012	56.12	56.12	56.12	56.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2012	169.83	169.83	169.83	169.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2012	61.40	61.40	61.40	61.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/11/2012	60.28	60.28	60.28	60.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2012	61.40	61.40	61.40	61.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2012	56.45	56.45	56.45	56.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2012	170.90	170.90	170.90	170.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2012	57.67	57.67	57.67	57.67	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/17/2012	63.04	63.04	63.04	63.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/18/2012	60.72	60.72	60.72	60.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/25/2012	51.11	51.11	51.11	51.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/21/2012	60.99	60.99	60.99	60.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/22/2012	183.66	183.66	183.66	183.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2012	58.42	58.42	58.42	58.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2012	50.45	50.45	50.45	50.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2012	51.92	51.92	51.92	51.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2012	64.50	64.50	64.50	64.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/29/2012	57.33	57.33	57.33	57.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/30/2012	227.39	227.39	227.39	227.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/04/2012	55.70	55.70	55.70	55.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2012	154.19	154.19	154.19	154.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2012	49.35	49.35	49.35	49.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2012	44.50	44.50	44.50	44.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2012	45.01	45.01	45.01	45.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2012	149.25	149.25	149.25	149.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2012	49.16	49.16	49.16	49.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2012	48.94	48.94	48.94	48.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2012	113.07	113.07	113.07	113.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/15/2012	116.73	116.73	116.73	116.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2012	116.63	116.63	116.63	116.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2012	354.96	354.96	354.96	354.96	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/20/2012	121.61	121.61	121.61	121.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2012	119.07	119.07	119.07	119.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2012	116.03	116.03	116.03	116.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2012	125.85	125.85	125.85	125.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2012	377.47	377.47	377.47	377.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2012	125.54	125.54	125.54	125.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2012	125.91	125.91	125.91	125.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/29/2012	125.77	125.77	125.77	125.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2012	94.86	94.86	94.86	94.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2012	269.28	269.28	269.28	269.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2012	87.52	87.52	87.52	87.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2012	175.77	175.77	175.77	175.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2012	87.78	87.78	87.78	87.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/10/2012	300.90	300.90	300.90	300.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2012	2,312.50	2,312.50	2,312.50	2,312.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2012	85.48	85.48	85.48	85.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2012	175.52	175.52	175.52	175.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2012	86.93	86.93	86.93	86.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2012	87.24	87.24	87.24	87.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2012	81.18	81.18	81.18	81.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2012	93.57	93.57	93.57	93.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2012	93.45	93.45	93.45	93.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2012	281.36	281.36	281.36	281.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2012	95.15	95.15	95.15	95.15	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/18/2012	1,185.97	1,185.97	1,185.97	1,185.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/24/2012	234.22	234.22	234.22	234.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2012	79.30	79.30	79.30	79.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2012	80.15	80.15	80.15	80.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/27/2012	81.38	81.38	81.38	81.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2012	77.95	77.95	77.95	77.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2012	65.53	65.53	65.53	65.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2012	81.99	81.99	81.99	81.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2012	245.91	245.91	245.91	245.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2012	63.50	63.50	63.50	63.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2012	100.51	100.51	100.51	100.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2012	64.51	64.51	64.51	64.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2012	202.60	202.60	202.60	202.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2012	72.75	72.75	72.75	72.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2012	75.33	75.33	75.33	75.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2012	74.37	74.37	74.37	74.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2012	73.86	73.86	73.86	73.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2012	63.70	63.70	63.70	63.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2012	75.08	75.08	75.08	75.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2012	221.73	221.73	221.73	221.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2012	76.91	76.91	76.91	76.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2012	81.51	81.51	81.51	81.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2012	247.05	247.05	247.05	247.05	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/22/2012	84.16	84.16	84.16	84.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2012	73.51	73.51	73.51	73.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2012	73.89	73.89	73.89	73.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2012	78.62	78.62	78.62	78.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2012	74.09	74.09	74.09	74.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2012	222.18	222.18	222.18	222.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2012	77.12	77.12	77.12	77.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2012	1,968.75	1,968.75	1,968.75	1,968.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2012	75.43	75.43	75.43	75.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/04/2012	79.48	79.48	79.48	79.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2012	285.48	285.48	285.48	285.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2012	69.38	69.38	69.38	69.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/07/2012	74.24	74.24	74.24	74.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2012	66.18	66.18	66.18	66.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2012	1,900.00	1,900.00	1,900.00	1,900.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2012	71.61	71.61	71.61	71.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2012	70.53	70.53	70.53	70.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2012	70.10	70.10	70.10	70.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2012	410.74	410.74	410.74	410.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2012	210.35	210.35	210.35	210.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2012	83.63	83.63	83.63	83.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2012	243.35	243.35	243.35	243.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2012	91.59	91.59	91.59	91.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2012	84.48	84.48	84.48	84.48	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/21/2012	82.14	82.14	82.14	82.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2012	85.54	85.54	85.54	85.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2012	248.56	248.56	248.56	248.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2012	83.79	83.79	83.79	83.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2012	81.83	81.83	81.83	81.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2012	82.67	82.67	82.67	82.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2012	83.80	83.80	83.80	83.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2012	243.80	243.80	243.80	243.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2012	77.61	77.61	77.61	77.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2012	78.43	78.43	78.43	78.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2012	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2012	68.84	68.84	68.84	68.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2012	71.61	71.61	71.61	71.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2012	208.31	208.31	208.31	208.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2012	77.26	77.26	77.26	77.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2012	80.84	80.84	80.84	80.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2012	102.88	102.88	102.88	102.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2012	103.10	103.10	103.10	103.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2012	252.36	252.36	252.36	252.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2012	60.26	60.26	60.26	60.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2012	62.21	62.21	62.21	62.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2012	63.08	63.08	63.08	63.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2012	212.93	212.93	212.93	212.93	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/22/2012	64.72	64.72	64.72	64.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2012	91.34	91.34	91.34	91.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2012	86.73	86.73	86.73	86.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2012	99.30	99.30	99.30	99.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2012	100.06	100.06	100.06	100.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2012	294.36	294.36	294.36	294.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2012	99.14	99.14	99.14	99.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2012	97.40	97.40	97.40	97.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2012	84.41	84.41	84.41	84.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2012	1,463.61	1,463.61	1,463.61	1,463.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2012	82.26	82.26	82.26	82.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2012	83.89	83.89	83.89	83.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2012	2,567.43	2,567.43	2,567.43	2,567.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2012	250.91	250.91	250.91	250.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2012	82.76	82.76	82.76	82.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2012	83.91	83.91	83.91	83.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2012	101.32	101.32	101.32	101.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/12/2012	90.11	90.11	90.11	90.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2012	269.82	269.82	269.82	269.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2012	128.22	128.22	128.22	128.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2012	90.36	90.36	90.36	90.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2012	88.05	88.05	88.05	88.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2012	270.79	270.79	270.79	270.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2012	98.19	98.19	98.19	98.19	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/23/2012	96.33	96.33	96.33	96.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2012	96.21	96.21	96.21	96.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2012	2,269.82	2,269.82	2,269.82	2,269.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2012	193.42	193.42	193.42	193.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/27/2012	292.65	292.65	292.65	292.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/28/2012	98.65	98.65	98.65	98.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2012	95.43	95.43	95.43	95.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2012	98.54	98.54	98.54	98.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2012	286.06	286.06	286.06	286.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2012	64.47	64.47	64.47	64.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2012	66.49	66.49	66.49	66.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2012	68.24	68.24	68.24	68.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2012	2,477.22	2,477.22	2,477.22	2,477.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2012	69.01	69.01	69.01	69.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2012	71.43	71.43	71.43	71.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2012	73.32	73.32	73.32	73.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2012	42.07	42.07	42.07	42.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2012	210.72	210.72	210.72	210.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2012	44.00	44.00	44.00	44.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2012	128.21	128.21	128.21	128.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2012	51.08	51.08	51.08	51.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2012	39.37	39.37	39.37	39.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2012	41.25	41.25	41.25	41.25	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/26/2012	137.04	137.04	137.04	137.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2012	51.63	51.63	51.63	51.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2012	93.01	93.01	93.01	93.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2012	44.83	44.83	44.83	44.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2012	51.95	51.95	51.95	51.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2012	155.07	155.07	155.07	155.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/03/2013	90.22	90.22	90.22	90.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/04/2013	43.06	43.06	43.06	43.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2013	39.21	39.21	39.21	39.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2013	117.43	117.43	117.43	117.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/09/2013	42.56	42.56	42.56	42.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2013	44.98	44.98	44.98	44.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/10/2013	42.88	42.88	42.88	42.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2013	42.86	42.86	42.86	42.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/15/2013	127.66	127.66	127.66	127.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/16/2013	43.43	43.43	43.43	43.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/17/2013	46.05	46.05	46.05	46.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/18/2013	47.41	47.41	47.41	47.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/22/2013	56.00	56.00	56.00	56.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/23/2013	225.31	225.31	225.31	225.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/24/2013	46.34	46.34	46.34	46.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/25/2013	51.81	51.81	51.81	51.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/29/2013	155.60	155.60	155.60	155.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/30/2013	41.45	41.45	41.45	41.45	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/31/2013	42.09	42.09	42.09	42.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/01/2013	46.97	46.97	46.97	46.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/28/2013	53.34	53.34	53.34	53.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2013	3,000.00	3,000.00	3,000.00	3,000.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2013	38.53	38.53	38.53	38.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2013	115.43	115.43	115.43	115.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/06/2013	38.21	38.21	38.21	38.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2013	38.99	38.99	38.99	38.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/07/2013	38.43	38.43	38.43	38.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2013	38.85	38.85	38.85	38.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2013	117.91	117.91	117.91	117.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/13/2013	40.82	40.82	40.82	40.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/14/2013	40.16	40.16	40.16	40.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/15/2013	45.75	45.75	45.75	45.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2013	49.89	49.89	49.89	49.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/19/2013	47.56	47.56	47.56	47.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/20/2013	190.94	190.94	190.94	190.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/21/2013	53.86	53.86	53.86	53.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2013	147.92	147.92	147.92	147.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2013	47.46	47.46	47.46	47.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2013	46.71	46.71	46.71	46.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2013	49.58	49.58	49.58	49.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2013	49.67	49.67	49.67	49.67	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/25/2013	346.87	346.87	346.87	346.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/08/2013	55.50	55.50	55.50	55.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/04/2013	51.09	51.09	51.09	51.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2013	148.45	148.45	148.45	148.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/07/2013	51.91	51.91	51.91	51.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/06/2013	51.37	51.37	51.37	51.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2013	50.29	50.29	50.29	50.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2013	150.56	150.56	150.56	150.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/13/2013	51.86	51.86	51.86	51.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2013	60.33	60.33	60.33	60.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2013	65.80	65.80	65.80	65.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/21/2013	64.47	64.47	64.47	64.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2013	72.37	72.37	72.37	72.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/19/2013	214.04	214.04	214.04	214.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2013	57.48	57.48	57.48	57.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/20/2013	73.79	73.79	73.79	73.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/25/2013	76.29	76.29	76.29	76.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2013	389.68	389.68	389.68	389.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2013	67.10	67.10	67.10	67.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2013	56.91	56.91	56.91	56.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2013	3,037.50	3,037.50	3,037.50	3,037.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2013	83.20	83.20	83.20	83.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/02/2013	267.35	267.35	267.35	267.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2013	61.13	61.13	61.13	61.13	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/05/2013	56.09	56.09	56.09	56.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2013	54.57	54.57	54.57	54.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2013	54.30	54.30	54.30	54.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2013	167.01	167.01	167.01	167.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2013	60.49	60.49	60.49	60.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2013	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2013	59.03	59.03	59.03	59.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2013	56.92	56.92	56.92	56.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/18/2013	62.92	62.92	62.92	62.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2013	62.35	62.35	62.35	62.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/19/2013	51.91	51.91	51.91	51.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2013	55.65	55.65	55.65	55.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2013	167.85	167.85	167.85	167.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2013	54.92	54.92	54.92	54.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2013	173.43	173.43	173.43	173.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/24/2013	86.87	86.87	86.87	86.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/25/2013	87.56	87.56	87.56	87.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2013	90.31	90.31	90.31	90.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2013	1,856.62	1,856.62	1,856.62	1,856.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/01/2013	98.34	98.34	98.34	98.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2013	275.60	275.60	275.60	275.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2013	78.47	78.47	78.47	78.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2013	91.80	91.80	91.80	91.80	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/29/2013	88.03	88.03	88.03	88.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2013	81.55	81.55	81.55	81.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2013	236.09	236.09	236.09	236.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2013	1,081.59	1,081.59	1,081.59	1,081.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2013	85.90	85.90	85.90	85.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2013	76.25	76.25	76.25	76.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2013	70.59	70.59	70.59	70.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2013	79.81	79.81	79.81	79.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2013	232.74	232.74	232.74	232.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2013	79.10	79.10	79.10	79.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2013	75.50	75.50	75.50	75.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2013	78.41	78.41	78.41	78.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2013	81.90	81.90	81.90	81.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/21/2013	243.27	243.27	243.27	243.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/22/2013	80.64	80.64	80.64	80.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2013	78.77	78.77	78.77	78.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2013	80.80	80.80	80.80	80.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/29/2013	299.95	299.95	299.95	299.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/28/2013	75.17	75.17	75.17	75.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/30/2013	71.40	71.40	71.40	71.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2013	60.59	60.59	60.59	60.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2013	68.55	68.55	68.55	68.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/04/2013	208.94	208.94	208.94	208.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2013	66.47	66.47	66.47	66.47	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/06/2013	65.00	65.00	65.00	65.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2013	64.46	64.46	64.46	64.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2013	56.35	56.35	56.35	56.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2013	64.90	64.90	64.90	64.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2013	190.84	190.84	190.84	190.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2013	52.72	52.72	52.72	52.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2013	64.05	64.05	64.05	64.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2013	52.43	52.43	52.43	52.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2013	152.61	152.61	152.61	152.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2013	72.38	72.38	72.38	72.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2013	49.41	49.41	49.41	49.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2013	51.04	51.04	51.04	51.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2013	52.38	52.38	52.38	52.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2013	152.22	152.22	152.22	152.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2013	50.81	50.81	50.81	50.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2013	50.68	50.68	50.68	50.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2013	2,125.00	2,125.00	2,125.00	2,125.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2013	51.73	51.73	51.73	51.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2013	53.27	53.27	53.27	53.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2013	150.72	150.72	150.72	150.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2013	95.40	95.40	95.40	95.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2013	101.12	101.12	101.12	101.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2013	94.58	94.58	94.58	94.58	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/12/2013	94.50	94.50	94.50	94.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2013	193.16	193.16	193.16	193.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/10/2013	108.37	108.37	108.37	108.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2013	289.14	289.14	289.14	289.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2013	98.69	98.69	98.69	98.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2013	286.72	286.72	286.72	286.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2013	100.08	100.08	100.08	100.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2013	97.26	97.26	97.26	97.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2013	95.59	95.59	95.59	95.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/24/2013	95.15	95.15	95.15	95.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2013	284.87	284.87	284.87	284.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2013	72.22	72.22	72.22	72.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2013	72.56	72.56	72.56	72.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2013	94.84	94.84	94.84	94.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2013	77.53	77.53	77.53	77.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2013	198.66	198.66	198.66	198.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2013	61.97	61.97	61.97	61.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2013	49.41	49.41	49.41	49.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2013	59.05	59.05	59.05	59.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2013	43.50	43.50	43.50	43.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2013	42.23	42.23	42.23	42.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2013	48.31	48.31	48.31	48.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2013	42.78	42.78	42.78	42.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2013	128.85	128.85	128.85	128.85	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/12/2013	42.52	42.52	42.52	42.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2013	278.28	278.28	278.28	278.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2013	127.97	127.97	127.97	127.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2013	43.34	43.34	43.34	43.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2013	35.33	35.33	35.33	35.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2013	29.68	29.68	29.68	29.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2013	102.45	102.45	102.45	102.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2013	32.18	32.18	32.18	32.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2013	34.43	34.43	34.43	34.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2013	32.56	32.56	32.56	32.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2013	31.94	31.94	31.94	31.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2013	32.12	32.12	32.12	32.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2013	1,650.00	1,650.00	1,650.00	1,650.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2013	96.60	96.60	96.60	96.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2013	31.98	31.98	31.98	31.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2013	32.07	32.07	32.07	32.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2013	31.81	31.81	31.81	31.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/03/2013	32.98	32.98	32.98	32.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/04/2013	119.97	119.97	119.97	119.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2013	22.32	22.32	22.32	22.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2013	25.22	25.22	25.22	25.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2013	30.95	30.95	30.95	30.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2013	89.30	89.30	89.30	89.30	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/11/2013	26.92	26.92	26.92	26.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2013	27.46	27.46	27.46	27.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2013	27.04	27.04	27.04	27.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2013	27.62	27.62	27.62	27.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2013	101.38	101.38	101.38	101.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2013	45.43	45.43	45.43	45.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2013	43.65	43.65	43.65	43.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2013	42.76	42.76	42.76	42.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2013	146.38	146.38	146.38	146.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2013	1,237.27	1,237.27	1,237.27	1,237.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2013	144.13	144.13	144.13	144.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2013	431.68	431.68	431.68	431.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2013	141.44	141.44	141.44	141.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2013	146.60	146.60	146.60	146.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2013	420.97	420.97	420.97	420.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2013	135.08	135.08	135.08	135.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2013	162.32	162.32	162.32	162.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2013	157.40	157.40	157.40	157.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2013	142.20	142.20	142.20	142.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2013	16.18	16.18	16.18	16.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2013	142.98	142.98	142.98	142.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2013	380.85	380.85	380.85	380.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2013	143.79	143.79	143.79	143.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2013	123.54	123.54	123.54	123.54	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/14/2013	19.45	19.45	19.45	19.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2013	60.04	60.04	60.04	60.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2013	20.47	20.47	20.47	20.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2013	128.97	128.97	128.97	128.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2013	27.96	27.96	27.96	27.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2013	17.89	17.89	17.89	17.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2013	53.36	53.36	53.36	53.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2013	8,960.00	8,960.00	8,960.00	8,960.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2013	17.87	17.87	17.87	17.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2013	18.48	18.48	18.48	18.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2013	89,627.42	89,627.42	89,627.42	89,627.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2013	18.71	18.71	18.71	18.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2013	35,082.41	35,082.41	35,082.41	35,082.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2013	22.24	22.24	22.24	22.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2013	66.94	66.94	66.94	66.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2013	24.28	24.28	24.28	24.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2013	21.56	21.56	21.56	21.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2013	123.46	123.46	123.46	123.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2013	364.58	364.58	364.58	364.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2013	124.37	124.37	124.37	124.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2013	117.86	117.86	117.86	117.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2013	116.70	116.70	116.70	116.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2013	117.29	117.29	117.29	117.29	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/15/2013	102.34	102.34	102.34	102.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2013	118.94	118.94	118.94	118.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2013	53,184.10	53,184.10	53,184.10	53,184.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/12/2013	352.21	352.21	352.21	352.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2013	125.27	125.27	125.27	125.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2013	108.07	108.07	108.07	108.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2013	98.58	98.58	98.58	98.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2013	97.32	97.32	97.32	97.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2013	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2013	97.76	97.76	97.76	97.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2013	13,126.83	13,126.83	13,126.83	13,126.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2013	98.70	98.70	98.70	98.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2013	296.28	296.28	296.28	296.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/27/2013	88.30	88.30	88.30	88.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2013	100.27	100.27	100.27	100.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2013	284.49	284.49	284.49	284.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2013	85.75	85.75	85.75	85.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2013	9,727.34	9,727.34	9,727.34	9,727.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2013	21,894.33	21,894.33	21,894.33	21,894.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2013	18,100.00	18,100.00	18,100.00	18,100.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2013	69,150.34	69,150.34	69,150.34	69,150.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2013	189.48	189.48	189.48	189.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2013	280.46	280.46	280.46	280.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2013	84.04	84.04	84.04	84.04	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/04/2013	14,463.83	14,463.83	14,463.83	14,463.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2013	90.24	90.24	90.24	90.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2013	98.75	98.75	98.75	98.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2013	106.17	106.17	106.17	106.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2013	267.34	267.34	267.34	267.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2013	88.58	88.58	88.58	88.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2013	78,419.05	78,419.05	78,419.05	78,419.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2013	88.59	88.59	88.59	88.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2013	87.89	87.89	87.89	87.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2013	4,662.50	4,662.50	4,662.50	4,662.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2013	121.93	121.93	121.93	121.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2013	279.21	279.21	279.21	279.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2013	129.00	129.00	129.00	129.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2013	120.57	120.57	120.57	120.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2013	92.34	92.34	92.34	92.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2013	136.56	136.56	136.56	136.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2013	411.63	411.63	411.63	411.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2013	90,000.00	90,000.00	90,000.00	90,000.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2013	142.74	142.74	142.74	142.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2013	287.13	287.13	287.13	287.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/02/2014	212.99	212.99	212.99	212.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/03/2014	270.92	270.92	270.92	270.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2013	412.39	412.39	412.39	412.39	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/30/2013	1,123.88	1,123.88	1,123.88	1,123.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2013	68,970.49	68,970.49	68,970.49	68,970.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2013	140.69	140.69	140.69	140.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/10/2014	34,326.28	34,326.28	34,326.28	34,326.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2014	134.84	134.84	134.84	134.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2014	403.02	403.02	403.02	403.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2014	126.03	126.03	126.03	126.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/09/2014	131.53	131.53	131.53	131.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/10/2014	127.07	127.07	127.07	127.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/09/2014	2,249.98	2,249.98	2,249.98	2,249.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/13/2014	123.11	123.11	123.11	123.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2014	371.20	371.20	371.20	371.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/15/2014	133.32	133.32	133.32	133.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/16/2014	125.51	125.51	125.51	125.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/16/2014	8,611.13	8,611.13	8,611.13	8,611.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/17/2014	134.93	134.93	134.93	134.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/23/2014	17,875.00	17,875.00	17,875.00	17,875.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/24/2014	115.16	115.16	115.16	115.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/21/2014	4,643.61	4,643.61	4,643.61	4,643.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/23/2014	114.00	114.00	114.00	114.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/21/2014	118.91	118.91	118.91	118.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/22/2014	469.72	469.72	469.72	469.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/27/2014	118.80	118.80	118.80	118.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/28/2014	356.43	356.43	356.43	356.43	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/28/2014	10,113.67	10,113.67	10,113.67	10,113.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/29/2014	114.23	114.23	114.23	114.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/30/2014	110.74	110.74	110.74	110.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/31/2014	38,486.70	38,486.70	38,486.70	38,486.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/31/2014	111.52	111.52	111.52	111.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/03/2014	106.86	106.86	106.86	106.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2014	338.85	338.85	338.85	338.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2014	114.44	114.44	114.44	114.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/06/2014	115.83	115.83	115.83	115.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/07/2014	126.44	126.44	126.44	126.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/14/2014	7,520.73	7,520.73	7,520.73	7,520.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2014	3,312.50	3,312.50	3,312.50	3,312.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/14/2014	124.85	124.85	124.85	124.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/13/2014	137.64	137.64	137.64	137.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/10/2014	117.31	117.31	117.31	117.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2014	360.48	360.48	360.48	360.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2014	121.25	121.25	121.25	121.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/18/2014	123.14	123.14	123.14	123.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/18/2014	13,406.25	13,406.25	13,406.25	13,406.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/19/2014	479.04	479.04	479.04	479.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/20/2014	121.08	121.08	121.08	121.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/21/2014	121.36	121.36	121.36	121.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2014	110.66	110.66	110.66	110.66	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			02/24/2014	120.93	120.93	120.93	120.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2014	1,650.00	1,650.00	1,650.00	1,650.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2014	20,667.93	20,667.93	20,667.93	20,667.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2014	110.14	110.14	110.14	110.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2014	49,426.17	49,426.17	49,426.17	49,426.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2014	116.29	116.29	116.29	116.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2014	105,457.49	105,457.49	105,457.49	105,457.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2014	23,498.46	23,498.46	23,498.46	23,498.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2014	353.42	353.42	353.42	353.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/03/2014	189.45	189.45	189.45	189.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/06/2014	166.83	166.83	166.83	166.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/04/2014	438.37	438.37	438.37	438.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/07/2014	166.70	166.70	166.70	166.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2014	165.83	165.83	165.83	165.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2014	155.99	155.99	155.99	155.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2014	388.99	388.99	388.99	388.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2014	120.01	120.01	120.01	120.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/13/2014	137.07	137.07	137.07	137.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2014	166.37	166.37	166.37	166.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2014	10,425.46	10,425.46	10,425.46	10,425.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2014	506.42	506.42	506.42	506.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2014	168.29	168.29	168.29	168.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/19/2014	170.34	170.34	170.34	170.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/20/2014	231.32	231.32	231.32	231.32	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			03/21/2014	229.44	229.44	229.44	229.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2014	206.36	206.36	206.36	206.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2014	228.48	228.48	228.48	228.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2014	12,348.18	12,348.18	12,348.18	12,348.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/25/2014	728.81	728.81	728.81	728.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2014	234.45	234.45	234.45	234.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2014	273.15	273.15	273.15	273.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2014	567.77	567.77	567.77	567.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/02/2014	256.53	256.53	256.53	256.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2014	207.06	207.06	207.06	207.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2014	268.79	268.79	268.79	268.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2014	184.38	184.38	184.38	184.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2014	12,064.99	12,064.99	12,064.99	12,064.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2014	204.75	204.75	204.75	204.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2014	209.68	209.68	209.68	209.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2014	627.60	627.60	627.60	627.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2014	206.57	206.57	206.57	206.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2014	10.74	10.74	10.74	10.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2014	203.37	203.37	203.37	203.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2014	75,764.03	75,764.03	75,764.03	75,764.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2014	2,550.00	2,550.00	2,550.00	2,550.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/14/2014	206.52	206.52	206.52	206.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/14/2014	13,545.00	13,545.00	13,545.00	13,545.00	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			04/15/2014	622.82	622.82	622.82	622.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2014	207.01	207.01	207.01	207.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2014	86,395.25	86,395.25	86,395.25	86,395.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2014	208.22	208.22	208.22	208.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2014	14,371.27	14,371.27	14,371.27	14,371.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2014	829.89	829.89	829.89	829.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2014	6,400.00	6,400.00	6,400.00	6,400.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2014	202.87	202.87	202.87	202.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2014	22,759.34	22,759.34	22,759.34	22,759.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/24/2014	201.91	201.91	201.91	201.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/25/2014	205.50	205.50	205.50	205.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2014	208.12	208.12	208.12	208.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2014	25,747.26	25,747.26	25,747.26	25,747.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2014	614.57	614.57	614.57	614.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2014	225.79	225.79	225.79	225.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/01/2014	204.27	204.27	204.27	204.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2014	247.50	247.50	247.50	247.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2014	204.57	204.57	204.57	204.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2014	203.33	203.33	203.33	203.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2014	200.30	200.30	200.30	200.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2014	198.41	198.41	198.41	198.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2014	2,712.50	2,712.50	2,712.50	2,712.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2014	596.01	596.01	596.01	596.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2014	562.50	562.50	562.50	562.50	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/07/2014	200.33	200.33	200.33	200.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2014	636.09	636.09	636.09	636.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2014	189.29	189.29	189.29	189.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2014	4,347.50	4,347.50	4,347.50	4,347.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2014	206.42	206.42	206.42	206.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2014	197.51	197.51	197.51	197.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2014	202.94	202.94	202.94	202.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/21/2014	196.39	196.39	196.39	196.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2014	214.05	214.05	214.05	214.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2014	4,136.60	4,136.60	4,136.60	4,136.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/21/2014	23,366.06	23,366.06	23,366.06	23,366.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/22/2014	210.65	210.65	210.65	210.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2014	196.19	196.19	196.19	196.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2014	599.52	599.52	599.52	599.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/27/2014	203.34	203.34	203.34	203.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/28/2014	814.63	814.63	814.63	814.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/29/2014	202.47	202.47	202.47	202.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/30/2014	195.18	195.18	195.18	195.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/30/2014	2,282.50	2,282.50	2,282.50	2,282.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2014	199.46	199.46	199.46	199.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2014	633.01	633.01	633.01	633.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/04/2014	200.90	200.90	200.90	200.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2014	222.14	222.14	222.14	222.14	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/06/2014	207.81	207.81	207.81	207.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2014	35,237.78	35,237.78	35,237.78	35,237.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2014	19,188.47	19,188.47	19,188.47	19,188.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2014	203.02	203.02	203.02	203.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2014	109,179.82	109,179.82	109,179.82	109,179.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2014	608.30	608.30	608.30	608.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2014	202.89	202.89	202.89	202.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2014	210.00	210.00	210.00	210.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2014	202.06	202.06	202.06	202.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/16/2014	206.43	206.43	206.43	206.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2014	619.67	619.67	619.67	619.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2014	210.94	210.94	210.94	210.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2014	205.65	205.65	205.65	205.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2014	203.56	203.56	203.56	203.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2014	205.53	205.53	205.53	205.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2014	1,357.54	1,357.54	1,357.54	1,357.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2014	205.35	205.35	205.35	205.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2014	17,996.66	17,996.66	17,996.66	17,996.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2014	606.63	606.63	606.63	606.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2014	212.07	212.07	212.07	212.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2014	203.71	203.71	203.71	203.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2014	3,684.72	3,684.72	3,684.72	3,684.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2014	188.70	188.70	188.70	188.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2014	11,835.00	11,835.00	11,835.00	11,835.00	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			07/01/2014	566.12	566.12	566.12	566.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2014	186.05	186.05	186.05	186.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2014	195.85	195.85	195.85	195.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2014	224.20	224.20	224.20	224.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2014	792.06	792.06	792.06	792.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2014	196.03	196.03	196.03	196.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2014	44,075.63	44,075.63	44,075.63	44,075.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/10/2014	196.26	196.26	196.26	196.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2014	192.25	192.25	192.25	192.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2014	60,502.56	60,502.56	60,502.56	60,502.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2014	14,925.00	14,925.00	14,925.00	14,925.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2014	194.92	194.92	194.92	194.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2014	195.44	195.44	195.44	195.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2014	41,217.58	41,217.58	41,217.58	41,217.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2014	585.57	585.57	585.57	585.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2014	196.63	196.63	196.63	196.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2014	195.80	195.80	195.80	195.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2014	65,671.97	65,671.97	65,671.97	65,671.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/24/2014	167.02	167.02	167.02	167.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2014	188.76	188.76	188.76	188.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2014	803.51	803.51	803.51	803.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2014	564.97	564.97	564.97	564.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2014	199.98	199.98	199.98	199.98	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/25/2014	161.32	161.32	161.32	161.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2014	12,126.56	12,126.56	12,126.56	12,126.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2014	177.86	177.86	177.86	177.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2014	158.54	158.54	158.54	158.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2014	5,989.05	5,989.05	5,989.05	5,989.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2014	492.74	492.74	492.74	492.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2014	178.29	178.29	178.29	178.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2014	16,386.64	16,386.64	16,386.64	16,386.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2014	166.50	166.50	166.50	166.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2014	217.93	217.93	217.93	217.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2014	172.79	172.79	172.79	172.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2014	22,125.00	22,125.00	22,125.00	22,125.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2014	170.80	170.80	170.80	170.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2014	170.88	170.88	170.88	170.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2014	187.22	187.22	187.22	187.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2014	524.37	524.37	524.37	524.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2014	174.37	174.37	174.37	174.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2014	173.99	173.99	173.99	173.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2014	521.09	521.09	521.09	521.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2014	71,476.07	71,476.07	71,476.07	71,476.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2014	2,330.41	2,330.41	2,330.41	2,330.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2014	180.29	180.29	180.29	180.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2014	173.78	173.78	173.78	173.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2014	182.15	182.15	182.15	182.15	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/19/2014	536.77	536.77	536.77	536.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2014	171.56	171.56	171.56	171.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2014	77,368.54	77,368.54	77,368.54	77,368.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2014	175.85	175.85	175.85	175.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2014	174.86	174.86	174.86	174.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2014	174.18	174.18	174.18	174.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2014	4,158.23	4,158.23	4,158.23	4,158.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2014	520.47	520.47	520.47	520.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2014	23,918.88	23,918.88	23,918.88	23,918.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2014	175.69	175.69	175.69	175.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2014	173.90	173.90	173.90	173.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2014	172.13	172.13	172.13	172.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2014	17,621.02	17,621.02	17,621.02	17,621.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2014	172.25	172.25	172.25	172.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/02/2014	173.39	173.39	173.39	173.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/04/2014	230.38	230.38	230.38	230.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/03/2014	698.43	698.43	698.43	698.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2014	173.36	173.36	173.36	173.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2014	519.57	519.57	519.57	519.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2014	173.02	173.02	173.02	173.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2014	172.39	172.39	172.39	172.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2014	174.09	174.09	174.09	174.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2014	63,900.56	63,900.56	63,900.56	63,900.56	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/18/2014	169.94	169.94	169.94	169.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2014	20,968.72	20,968.72	20,968.72	20,968.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2014	167.05	167.05	167.05	167.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2014	44,045.28	44,045.28	44,045.28	44,045.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2014	519.43	519.43	519.43	519.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2014	168.40	168.40	168.40	168.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2014	175.57	175.57	175.57	175.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2014	92,572.29	92,572.29	92,572.29	92,572.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2014	163.98	163.98	163.98	163.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2014	156.48	156.48	156.48	156.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2014	9,712.49	9,712.49	9,712.49	9,712.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2014	470.08	470.08	470.08	470.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2014	15,468.76	15,468.76	15,468.76	15,468.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2014	160.48	160.48	160.48	160.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2014	162.25	162.25	162.25	162.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2014	160.27	160.27	160.27	160.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2014	477.94	477.94	477.94	477.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2014	145.49	145.49	145.49	145.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2014	158.15	158.15	158.15	158.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2014	154.17	154.17	154.17	154.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2014	94,286.57	94,286.57	94,286.57	94,286.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2014	185.39	185.39	185.39	185.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2014	10.74	10.74	10.74	10.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2014	161.70	161.70	161.70	161.70	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/09/2014	162.02	162.02	162.02	162.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2014	160.45	160.45	160.45	160.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2014	525.52	525.52	525.52	525.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2014	167.29	167.29	167.29	167.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2014	501.82	501.82	501.82	501.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2014	168.28	168.28	168.28	168.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2014	165.02	165.02	165.02	165.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2014	5,375.00	5,375.00	5,375.00	5,375.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2014	162.65	162.65	162.65	162.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2014	165.25	165.25	165.25	165.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2014	13,539.24	13,539.24	13,539.24	13,539.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2014	481.91	481.91	481.91	481.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2014	1,547.13	1,547.13	1,547.13	1,547.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2014	156.57	156.57	156.57	156.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2014	43,279.81	43,279.81	43,279.81	43,279.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2014	159.21	159.21	159.21	159.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2014	157.58	157.58	157.58	157.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2014	7,130.56	7,130.56	7,130.56	7,130.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2014	176.38	176.38	176.38	176.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2014	5,387.60	5,387.60	5,387.60	5,387.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2014	159.64	159.64	159.64	159.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2014	8,776.90	8,776.90	8,776.90	8,776.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2014	158.74	158.74	158.74	158.74	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/28/2014	474.40	474.40	474.40	474.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2014	158.60	158.60	158.60	158.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2014	13,812.46	13,812.46	13,812.46	13,812.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2014	162.72	162.72	162.72	162.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2014	172.30	172.30	172.30	172.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2014	197.63	197.63	197.63	197.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2014	165.29	165.29	165.29	165.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2014	513.60	513.60	513.60	513.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2014	166.98	166.98	166.98	166.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2014	4,455.00	4,455.00	4,455.00	4,455.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2014	499.30	499.30	499.30	499.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/12/2014	163.77	163.77	163.77	163.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2014	166.12	166.12	166.12	166.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2014	68,001.40	68,001.40	68,001.40	68,001.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2014	165.53	165.53	165.53	165.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2014	204.50	204.50	204.50	204.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2014	487.52	487.52	487.52	487.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2014	159.01	159.01	159.01	159.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2014	62,328.47	62,328.47	62,328.47	62,328.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2014	160.87	160.87	160.87	160.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2014	10,383.60	10,383.60	10,383.60	10,383.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2014	161.54	161.54	161.54	161.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2014	3,356.87	3,356.87	3,356.87	3,356.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2014	25,226.29	25,226.29	25,226.29	25,226.29	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			11/24/2014	157.78	157.78	157.78	157.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2014	472.26	472.26	472.26	472.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2014	155.44	155.44	155.44	155.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2014	1,026.34	1,026.34	1,026.34	1,026.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/27/2014	158.30	158.30	158.30	158.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/24/2014	67,467.51	67,467.51	67,467.51	67,467.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2014	155.69	155.69	155.69	155.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2014	10,824.99	10,824.99	10,824.99	10,824.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2014	305.93	305.93	305.93	305.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2014	453.58	453.58	453.58	453.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2014	153.13	153.13	153.13	153.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2014	107,561.06	107,561.06	107,561.06	107,561.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2014	155.13	155.13	155.13	155.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2014	462.44	462.44	462.44	462.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2014	2,450.00	2,450.00	2,450.00	2,450.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2014	153.70	153.70	153.70	153.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2014	148.91	148.91	148.91	148.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2014	160.81	160.81	160.81	160.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2014	154.41	154.41	154.41	154.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2014	177.20	177.20	177.20	177.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2014	162.23	162.23	162.23	162.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2014	107,560.54	107,560.54	107,560.54	107,560.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2014	181.67	181.67	181.67	181.67	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/18/2014	5,039.46	5,039.46	5,039.46	5,039.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2014	126.07	126.07	126.07	126.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2014	496.10	496.10	496.10	496.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2014	178.53	178.53	178.53	178.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2014	187.70	187.70	187.70	187.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2014	577.13	577.13	577.13	577.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2014	4,375.00	4,375.00	4,375.00	4,375.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2014	183.52	183.52	183.52	183.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2014	7,378.91	7,378.91	7,378.91	7,378.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2014	162.31	162.31	162.31	162.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/02/2015	176.70	176.70	176.70	176.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2014	541.29	541.29	541.29	541.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2014	358.74	358.74	358.74	358.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/09/2015	183.37	183.37	183.37	183.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2015	352.09	352.09	352.09	352.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2015	525.85	525.85	525.85	525.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2015	169.85	169.85	169.85	169.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2015	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2015	35,845.00	35,845.00	35,845.00	35,845.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/09/2015	12,992.17	12,992.17	12,992.17	12,992.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2015	175.63	175.63	175.63	175.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/16/2015	178.43	178.43	178.43	178.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/12/2015	174.32	174.32	174.32	174.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/12/2015	101,116.67	101,116.67	101,116.67	101,116.67	0.00	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year

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For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/13/2015	523.06	523.06	523.06	523.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2015	184.78	184.78	184.78	184.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/15/2015	197.20	197.20	197.20	197.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/15/2015	110,155.49	110,155.49	110,155.49	110,155.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/22/2015	170.67	170.67	170.67	170.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/23/2015	188.46	188.46	188.46	188.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/21/2015	766.76	766.76	766.76	766.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/20/2015	191.44	191.44	191.44	191.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/26/2015	203.53	203.53	203.53	203.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/27/2015	605.34	605.34	605.34	605.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/28/2015	197.24	197.24	197.24	197.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/29/2015	196.95	196.95	196.95	196.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/30/2015	188.60	188.60	188.60	188.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2015	168.38	168.38	168.38	168.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/03/2015	563.01	563.01	563.01	563.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2015	217.76	217.76	217.76	217.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2015	61,877.96	61,877.96	61,877.96	61,877.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/06/2015	169.95	169.95	169.95	169.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/02/2015	196.40	196.40	196.40	196.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2015	179.05	179.05	179.05	179.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/10/2015	530.34	530.34	530.34	530.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2015	173.01	173.01	173.01	173.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2015	184.15	184.15	184.15	184.15	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/13/2015	177.48	177.48	177.48	177.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/18/2015	705.34	705.34	705.34	705.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/19/2015	175.96	175.96	175.96	175.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/20/2015	162.64	162.64	162.64	162.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/16/2015	177.19	177.19	177.19	177.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2015	225.71	225.71	225.71	225.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/23/2015	166.17	166.17	166.17	166.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/24/2015	499.27	499.27	499.27	499.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2015	251.75	251.75	251.75	251.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2015	254.07	254.07	254.07	254.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2015	20,338.55	20,338.55	20,338.55	20,338.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2015	4,578.31	4,578.31	4,578.31	4,578.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2015	166.95	166.95	166.95	166.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/02/2015	215.65	215.65	215.65	215.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/03/2015	605.07	605.07	605.07	605.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/04/2015	181.47	181.47	181.47	181.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2015	182.80	182.80	182.80	182.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/06/2015	181.79	181.79	181.79	181.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2015	183.24	183.24	183.24	183.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2015	79,312.91	79,312.91	79,312.91	79,312.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/13/2015	181.11	181.11	181.11	181.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2015	180.62	180.62	180.62	180.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2015	4,787.12	4,787.12	4,787.12	4,787.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2015	33,883.22	33,883.22	33,883.22	33,883.22	0.00	0.00

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 For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/09/2015	183.80	183.80	183.80	183.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2015	555.87	555.87	555.87	555.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/19/2015	184.57	184.57	184.57	184.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2015	188.64	188.64	188.64	188.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2015	554.01	554.01	554.01	554.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2015	35,238.53	35,238.53	35,238.53	35,238.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2015	99,965.98	99,965.98	99,965.98	99,965.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/20/2015	182.50	182.50	182.50	182.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2015	182.99	182.99	182.99	182.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/23/2015	185.44	185.44	185.44	185.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/23/2015	104,338.26	104,338.26	104,338.26	104,338.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2015	541.97	541.97	541.97	541.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2015	5,243.79	5,243.79	5,243.79	5,243.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/25/2015	180.71	180.71	180.71	180.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/25/2015	13,500.00	13,500.00	13,500.00	13,500.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2015	179.14	179.14	179.14	179.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2015	8,051.25	8,051.25	8,051.25	8,051.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2015	1,514.39	1,514.39	1,514.39	1,514.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2015	185.11	185.11	185.11	185.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/30/2015	181.82	181.82	181.82	181.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/30/2015	59,922.25	59,922.25	59,922.25	59,922.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2015	538.34	538.34	538.34	538.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2015	26,551.00	26,551.00	26,551.00	26,551.00	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/01/2015	184.52	184.52	184.52	184.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/02/2015	285.93	285.93	285.93	285.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2015	160.25	160.25	160.25	160.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2015	37,428.15	37,428.15	37,428.15	37,428.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2015	648.54	648.54	648.54	648.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2015	171.67	171.67	171.67	171.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2015	14,511.61	14,511.61	14,511.61	14,511.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2015	165.97	165.97	165.97	165.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2015	94,325.74	94,325.74	94,325.74	94,325.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2015	178.56	178.56	178.56	178.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2015	171.00	171.00	171.00	171.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2015	175.50	175.50	175.50	175.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/13/2015	170.49	170.49	170.49	170.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/14/2015	511.75	511.75	511.75	511.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2015	170.71	170.71	170.71	170.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/20/2015	14,447.72	14,447.72	14,447.72	14,447.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2015	502.73	502.73	502.73	502.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2015	163.44	163.44	163.44	163.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2015	22,145.89	22,145.89	22,145.89	22,145.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2015	169.58	169.58	169.58	169.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/24/2015	157.14	157.14	157.14	157.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/20/2015	167.41	167.41	167.41	167.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2015	163.53	163.53	163.53	163.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2015	475.61	475.61	475.61	475.61	0.00	0.00

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WCT 8284 Annuity Dedicated

For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/30/2015	184.56	184.56	184.56	184.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2015	95,464.63	95,464.63	95,464.63	95,464.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/01/2015	166.37	166.37	166.37	166.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2015	157.92	157.92	157.92	157.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2015	161.45	161.45	161.45	161.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2015	161.42	161.42	161.42	161.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2015	487.34	487.34	487.34	487.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2015	176.60	176.60	176.60	176.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2015	150.44	150.44	150.44	150.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2015	12,037.91	12,037.91	12,037.91	12,037.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/11/2015	154.38	154.38	154.38	154.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2015	463.92	463.92	463.92	463.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2015	155.52	155.52	155.52	155.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2015	166.59	166.59	166.59	166.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2015	155.47	155.47	155.47	155.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2015	22,333.54	22,333.54	22,333.54	22,333.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/22/2015	170.42	170.42	170.42	170.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/18/2015	151.84	151.84	151.84	151.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2015	452.95	452.95	452.95	452.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/21/2015	152.23	152.23	152.23	152.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2015	146.01	146.01	146.01	146.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2015	149.44	149.44	149.44	149.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/27/2015	598.83	598.83	598.83	598.83	0.00	0.00

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For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/28/2015	143.76	143.76	143.76	143.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/29/2015	141.95	141.95	141.95	141.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/29/2015	75,351.14	75,351.14	75,351.14	75,351.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/04/2015	23,574.53	23,574.53	23,574.53	23,574.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2015	162.26	162.26	162.26	162.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2015	44,151.40	44,151.40	44,151.40	44,151.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2015	154.85	154.85	154.85	154.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/04/2015	158.34	158.34	158.34	158.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2015	149.37	149.37	149.37	149.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2015	484.86	484.86	484.86	484.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2015	108,956.53	108,956.53	108,956.53	108,956.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2015	161.67	161.67	161.67	161.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2015	534.57	534.57	534.57	534.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2015	163.16	163.16	163.16	163.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2015	162.56	162.56	162.56	162.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2015	80,951.02	80,951.02	80,951.02	80,951.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2015	163.78	163.78	163.78	163.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/15/2015	168.98	168.98	168.98	168.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/16/2015	491.94	491.94	491.94	491.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2015	164.61	164.61	164.61	164.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2015	163.93	163.93	163.93	163.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2015	5,040.56	5,040.56	5,040.56	5,040.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2015	168.63	168.63	168.63	168.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2015	379.57	379.57	379.57	379.57	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			06/23/2015	5,061.93	5,061.93	5,061.93	5,061.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2015	160.72	160.72	160.72	160.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2015	675.00	675.00	675.00	675.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2015	159.13	159.13	159.13	159.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2015	1,043.21	1,043.21	1,043.21	1,043.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2015	484.49	484.49	484.49	484.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2015	163.21	163.21	163.21	163.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2015	162.57	162.57	162.57	162.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2015	94,000.59	94,000.59	94,000.59	94,000.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2015	152.05	152.05	152.05	152.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/29/2015	174.00	174.00	174.00	174.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2015	517.24	517.24	517.24	517.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2015	153.56	153.56	153.56	153.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2015	166.37	166.37	166.37	166.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2015	602.22	602.22	602.22	602.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2015	155.82	155.82	155.82	155.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2015	156.83	156.83	156.83	156.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/10/2015	155.35	155.35	155.35	155.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2015	160.39	160.39	160.39	160.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2015	161.04	161.04	161.04	161.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2015	162.39	162.39	162.39	162.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2015	475.24	475.24	475.24	475.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2015	73,362.37	73,362.37	73,362.37	73,362.37	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			07/15/2015	160.93	160.93	160.93	160.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2015	15,651.03	15,651.03	15,651.03	15,651.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2015	483.10	483.10	483.10	483.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2015	153.94	153.94	153.94	153.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2015	151.61	151.61	151.61	151.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/24/2015	144.91	144.91	144.91	144.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2015	176.06	176.06	176.06	176.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2015	153.15	153.15	153.15	153.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/27/2015	151.57	151.57	151.57	151.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2015	461.26	461.26	461.26	461.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2015	153.36	153.36	153.36	153.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2015	170.76	170.76	170.76	170.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/27/2015	11,162.69	11,162.69	11,162.69	11,162.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2015	152.58	152.58	152.58	152.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2015	469.38	469.38	469.38	469.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2015	151.28	151.28	151.28	151.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2015	32,876.94	32,876.94	32,876.94	32,876.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2015	149.49	149.49	149.49	149.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2015	149.46	149.46	149.46	149.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2015	143.23	143.23	143.23	143.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2015	435.25	435.25	435.25	435.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2015	7,585.84	7,585.84	7,585.84	7,585.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2015	159.23	159.23	159.23	159.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2015	23,401.01	23,401.01	23,401.01	23,401.01	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			08/13/2015	148.02	148.02	148.02	148.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2015	70,134.44	70,134.44	70,134.44	70,134.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2015	161.35	161.35	161.35	161.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2015	145.95	145.95	145.95	145.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2015	149.62	149.62	149.62	149.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2015	462.88	462.88	462.88	462.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2015	150.99	150.99	150.99	150.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2015	29.86	29.86	29.86	29.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2015	144.30	144.30	144.30	144.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2015	6,061.67	6,061.67	6,061.67	6,061.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2015	132.15	132.15	132.15	132.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2015	148.53	148.53	148.53	148.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2015	17,444.02	17,444.02	17,444.02	17,444.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2015	1,820.00	1,820.00	1,820.00	1,820.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2015	140.89	140.89	140.89	140.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2015	9,200.84	9,200.84	9,200.84	9,200.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2015	426.71	426.71	426.71	426.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2015	1,650.00	1,650.00	1,650.00	1,650.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2015	142.63	142.63	142.63	142.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2015	122.12	122.12	122.12	122.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2015	7,040.00	7,040.00	7,040.00	7,040.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/01/2015	395.96	395.96	395.96	395.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/02/2015	167.37	167.37	167.37	167.37	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/03/2015	131.25	131.25	131.25	131.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/04/2015	89.83	89.83	89.83	89.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2015	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2015	153.04	153.04	153.04	153.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2015	471.33	471.33	471.33	471.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2015	4,785.00	4,785.00	4,785.00	4,785.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2015	123.61	123.61	123.61	123.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2015	122.53	122.53	122.53	122.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2015	10,355.00	10,355.00	10,355.00	10,355.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2015	138.71	138.71	138.71	138.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2015	131.23	131.23	131.23	131.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2015	33,205.44	33,205.44	33,205.44	33,205.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2015	123.79	123.79	123.79	123.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2015	41,237.40	41,237.40	41,237.40	41,237.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2015	382.73	382.73	382.73	382.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2015	121.83	121.83	121.83	121.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2015	153.65	153.65	153.65	153.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2015	52,599.14	52,599.14	52,599.14	52,599.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2015	412.55	412.55	412.55	412.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2015	7,100.00	7,100.00	7,100.00	7,100.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2015	146.43	146.43	146.43	146.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2015	134.61	134.61	134.61	134.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2015	132.85	132.85	132.85	132.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2015	195.39	195.39	195.39	195.39	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			10/01/2015	146.87	146.87	146.87	146.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2015	142.74	142.74	142.74	142.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2015	406.97	406.97	406.97	406.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2015	4,386.69	4,386.69	4,386.69	4,386.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2015	135.80	135.80	135.80	135.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2015	143.39	143.39	143.39	143.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2015	139.37	139.37	139.37	139.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2015	93,895.21	93,895.21	93,895.21	93,895.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2015	59,007.55	59,007.55	59,007.55	59,007.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2015	141.02	141.02	141.02	141.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2015	2,256.25	2,256.25	2,256.25	2,256.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2015	138.74	138.74	138.74	138.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2015	418.47	418.47	418.47	418.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2015	147.12	147.12	147.12	147.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2015	143.45	143.45	143.45	143.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2015	170.50	170.50	170.50	170.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2015	431.66	431.66	431.66	431.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2015	148.00	148.00	148.00	148.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2015	155.47	155.47	155.47	155.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2015	88,693.50	88,693.50	88,693.50	88,693.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2015	436.51	436.51	436.51	436.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2015	139.25	139.25	139.25	139.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2015	136.22	136.22	136.22	136.22	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			10/23/2015	136.59	136.59	136.59	136.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2015	418.45	418.45	418.45	418.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2015	3,977.50	3,977.50	3,977.50	3,977.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2015	133.55	133.55	133.55	133.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2015	401.18	401.18	401.18	401.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2015	12,708.58	12,708.58	12,708.58	12,708.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2015	136.92	136.92	136.92	136.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2015	97,123.43	97,123.43	97,123.43	97,123.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2015	140.42	140.42	140.42	140.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2015	138.87	138.87	138.87	138.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2015	399.65	399.65	399.65	399.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2015	133.24	133.24	133.24	133.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2015	131.51	131.51	131.51	131.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2015	1,998.00	1,998.00	1,998.00	1,998.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2015	129.76	129.76	129.76	129.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2015	129.82	129.82	129.82	129.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2015	126.95	126.95	126.95	126.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2015	127.64	127.64	127.64	127.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2015	11,870.00	11,870.00	11,870.00	11,870.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2015	16,921.25	16,921.25	16,921.25	16,921.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2015	24,179.54	24,179.54	24,179.54	24,179.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/12/2015	126.20	126.20	126.20	126.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2015	131.10	131.10	131.10	131.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2015	57,282.34	57,282.34	57,282.34	57,282.34	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/10/2015	383.46	383.46	383.46	383.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2015	384.65	384.65	384.65	384.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2015	131.15	131.15	131.15	131.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2015	1,030.59	1,030.59	1,030.59	1,030.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2015	126.65	126.65	126.65	126.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2015	124.87	124.87	124.87	124.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2015	125.97	125.97	125.97	125.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2015	9,665.12	9,665.12	9,665.12	9,665.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/23/2015	124.74	124.74	124.74	124.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/23/2015	1,753.33	1,753.33	1,753.33	1,753.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2015	124.41	124.41	124.41	124.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2015	131.08	131.08	131.08	131.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2015	2,713.99	2,713.99	2,713.99	2,713.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/24/2015	375.17	375.17	375.17	375.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2015	117.28	117.28	117.28	117.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2015	115.47	115.47	115.47	115.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2015	10,191.75	10,191.75	10,191.75	10,191.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2015	114.37	114.37	114.37	114.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2015	251.73	251.73	251.73	251.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2015	10,379.99	10,379.99	10,379.99	10,379.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2015	24,993.12	24,993.12	24,993.12	24,993.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2015	380.29	380.29	380.29	380.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2015	127.08	127.08	127.08	127.08	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/08/2015	361.87	361.87	361.87	361.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2015	119.74	119.74	119.74	119.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2015	130.83	130.83	130.83	130.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2015	143.28	143.28	143.28	143.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2015	63,282.51	63,282.51	63,282.51	63,282.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2015	87,949.26	87,949.26	87,949.26	87,949.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2015	206.35	206.35	206.35	206.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2015	200.51	200.51	200.51	200.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2015	22,485.92	22,485.92	22,485.92	22,485.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2015	190.84	190.84	190.84	190.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2015	420.56	420.56	420.56	420.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2015	137.42	137.42	137.42	137.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2015	26,532.74	26,532.74	26,532.74	26,532.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2015	686.68	686.68	686.68	686.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2015	225.20	225.20	225.20	225.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2015	227.77	227.77	227.77	227.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2015	269.33	269.33	269.33	269.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2015	5,253.33	5,253.33	5,253.33	5,253.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2015	22,699.33	22,699.33	22,699.33	22,699.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2015	722.88	722.88	722.88	722.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2015	6,182.88	6,182.88	6,182.88	6,182.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2015	260.96	260.96	260.96	260.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2015	1,820.00	1,820.00	1,820.00	1,820.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2015	1,033.34	1,033.34	1,033.34	1,033.34	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			12/28/2015	675.00	675.00	675.00	675.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2015	260.48	260.48	260.48	260.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2015	270.47	270.47	270.47	270.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2016	244.90	244.90	244.90	244.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2016	20,125.00	20,125.00	20,125.00	20,125.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2016	248.57	248.57	248.57	248.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2016	56,870.77	56,870.77	56,870.77	56,870.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2016	254.79	254.79	254.79	254.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/04/2016	273.51	273.51	273.51	273.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2016	1,049.30	1,049.30	1,049.30	1,049.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/15/2016	264.33	264.33	264.33	264.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2016	10,002.22	10,002.22	10,002.22	10,002.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2016	243.95	243.95	243.95	243.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/13/2016	257.40	257.40	257.40	257.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/12/2016	764.89	764.89	764.89	764.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2016	252.68	252.68	252.68	252.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/19/2016	276.46	276.46	276.46	276.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/22/2016	296.13	296.13	296.13	296.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/20/2016	1,122.96	1,122.96	1,122.96	1,122.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/21/2016	286.83	286.83	286.83	286.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/29/2016	314.87	314.87	314.87	314.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/28/2016	313.43	313.43	313.43	313.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/27/2016	308.28	308.28	308.28	308.28	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/26/2016	19,016.56	19,016.56	19,016.56	19,016.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/26/2016	903.87	903.87	903.87	903.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/25/2016	300.00	300.00	300.00	300.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/01/2016	325.67	325.67	325.67	325.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2016	27,905.54	27,905.54	27,905.54	27,905.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2016	323.98	323.98	323.98	323.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2016	18,602.88	18,602.88	18,602.88	18,602.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2016	333.34	333.34	333.34	333.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/03/2016	36,109.92	36,109.92	36,109.92	36,109.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/02/2016	996.25	996.25	996.25	996.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/03/2016	328.22	328.22	328.22	328.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2016	15,317.97	15,317.97	15,317.97	15,317.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2016	330.52	330.52	330.52	330.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2016	66,353.87	66,353.87	66,353.87	66,353.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2016	328.54	328.54	328.54	328.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/10/2016	322.84	322.84	322.84	322.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2016	20,995.83	20,995.83	20,995.83	20,995.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2016	975.30	975.30	975.30	975.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2016	322.83	322.83	322.83	322.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2016	10,727.48	10,727.48	10,727.48	10,727.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/18/2016	328.97	328.97	328.97	328.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/19/2016	331.22	331.22	331.22	331.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/17/2016	1,316.99	1,316.99	1,316.99	1,316.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/16/2016	355.71	355.71	355.71	355.71	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/26/2016	328.13	328.13	328.13	328.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2016	14,194.50	14,194.50	14,194.50	14,194.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2016	356.31	356.31	356.31	356.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/24/2016	353.43	353.43	353.43	353.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/23/2016	3,018.75	3,018.75	3,018.75	3,018.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/23/2016	1,016.26	1,016.26	1,016.26	1,016.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2016	335.37	335.37	335.37	335.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/29/2016	318.68	318.68	318.68	318.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2016	1,071.68	1,071.68	1,071.68	1,071.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/29/2016	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/29/2016	1,350.00	1,350.00	1,350.00	1,350.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/04/2016	304.55	304.55	304.55	304.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/03/2016	298.30	298.30	298.30	298.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/02/2016	210.52	210.52	210.52	210.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2016	297.71	297.71	297.71	297.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2016	295.35	295.35	295.35	295.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/09/2016	299.87	299.87	299.87	299.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/08/2016	14,798.25	14,798.25	14,798.25	14,798.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/08/2016	921.68	921.68	921.68	921.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/07/2016	303.67	303.67	303.67	303.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2016	293.07	293.07	293.07	293.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2016	4,825.59	4,825.59	4,825.59	4,825.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2016	311.54	311.54	311.54	311.54	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			03/17/2016	308.86	308.86	308.86	308.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2016	86,121.65	86,121.65	86,121.65	86,121.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2016	324.00	324.00	324.00	324.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2016	7,806.25	7,806.25	7,806.25	7,806.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2016	875.58	875.58	875.58	875.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2016	39,826.05	39,826.05	39,826.05	39,826.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/21/2016	77,161.43	77,161.43	77,161.43	77,161.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2016	921.83	921.83	921.83	921.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/24/2016	310.50	310.50	310.50	310.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/23/2016	298.95	298.95	298.95	298.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2016	91,729.77	91,729.77	91,729.77	91,729.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/21/2016	312.39	312.39	312.39	312.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/29/2016	1,251.44	1,251.44	1,251.44	1,251.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2016	351.58	351.58	351.58	351.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2016	10,506.25	10,506.25	10,506.25	10,506.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2016	313.02	313.02	313.02	313.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/31/2016	303.71	303.71	303.71	303.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/30/2016	323.82	323.82	323.82	323.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2016	304.22	304.22	304.22	304.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2016	333.76	333.76	333.76	333.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2016	964.01	964.01	964.01	964.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2016	36,078.66	36,078.66	36,078.66	36,078.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/06/2016	310.22	310.22	310.22	310.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/06/2016	35,824.64	35,824.64	35,824.64	35,824.64	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			04/07/2016	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2016	31,578.87	31,578.87	31,578.87	31,578.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2016	308.17	308.17	308.17	308.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2016	301.04	301.04	301.04	301.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2016	4,531.25	4,531.25	4,531.25	4,531.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2016	333.93	333.93	333.93	333.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/14/2016	336.66	336.66	336.66	336.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/13/2016	333.16	333.16	333.16	333.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2016	928.92	928.92	928.92	928.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2016	495.13	495.13	495.13	495.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2016	4,250.00	4,250.00	4,250.00	4,250.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/21/2016	23,931.09	23,931.09	23,931.09	23,931.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/20/2016	41,460.93	41,460.93	41,460.93	41,460.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/20/2016	349.91	349.91	349.91	349.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/19/2016	894.78	894.78	894.78	894.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/18/2016	349.59	349.59	349.59	349.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2016	353.26	353.26	353.26	353.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2016	12,083.48	12,083.48	12,083.48	12,083.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/25/2016	51,499.06	51,499.06	51,499.06	51,499.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2016	361.62	361.62	361.62	361.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2016	112,844.19	112,844.19	112,844.19	112,844.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2016	373.84	373.84	373.84	373.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2016	1,097.78	1,097.78	1,097.78	1,097.78	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/25/2016	355.94	355.94	355.94	355.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2016	358.85	358.85	358.85	358.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2016	65,456.56	65,456.56	65,456.56	65,456.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/28/2016	46,994.08	46,994.08	46,994.08	46,994.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2016	347.07	347.07	347.07	347.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2016	347.21	347.21	347.21	347.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2016	266.71	266.71	266.71	266.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2016	346.95	346.95	346.95	346.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2016	1,047.81	1,047.81	1,047.81	1,047.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2016	347.92	347.92	347.92	347.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2016	3,847.50	3,847.50	3,847.50	3,847.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2016	372.94	372.94	372.94	372.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/11/2016	353.85	353.85	353.85	353.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2016	1,117.10	1,117.10	1,117.10	1,117.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2016	351.87	351.87	351.87	351.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2016	349.42	349.42	349.42	349.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2016	377.93	377.93	377.93	377.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/18/2016	375.10	375.10	375.10	375.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2016	56,270.35	56,270.35	56,270.35	56,270.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2016	1,122.16	1,122.16	1,122.16	1,122.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2016	39,972.39	39,972.39	39,972.39	39,972.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2016	377.54	377.54	377.54	377.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2016	364.24	364.24	364.24	364.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/27/2016	356.19	356.19	356.19	356.19	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/26/2016	570.21	570.21	570.21	570.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2016	359.50	359.50	359.50	359.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/25/2016	355.46	355.46	355.46	355.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2016	22,155.38	22,155.38	22,155.38	22,155.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2016	1,070.34	1,070.34	1,070.34	1,070.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2016	180.49	180.49	180.49	180.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2016	355.50	355.50	355.50	355.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2016	358.35	358.35	358.35	358.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2016	91,491.21	91,491.21	91,491.21	91,491.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2016	368.09	368.09	368.09	368.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/02/2016	327.47	327.47	327.47	327.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2016	1,423.60	1,423.60	1,423.60	1,423.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2016	84,172.23	84,172.23	84,172.23	84,172.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2016	87,845.72	87,845.72	87,845.72	87,845.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2016	1,019.46	1,019.46	1,019.46	1,019.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2016	7.66	7.66	7.66	7.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2016	339.91	339.91	339.91	339.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2016	343.89	343.89	343.89	343.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2016	368.35	368.35	368.35	368.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2016	23,592.50	23,592.50	23,592.50	23,592.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2016	4,553.96	4,553.96	4,553.96	4,553.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2016	330.87	330.87	330.87	330.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2016	1,211.01	1,211.01	1,211.01	1,211.01	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/16/2016	337.36	337.36	337.36	337.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2016	334.25	334.25	334.25	334.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/15/2016	329.92	329.92	329.92	329.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2016	7,475.00	7,475.00	7,475.00	7,475.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2016	1,005.68	1,005.68	1,005.68	1,005.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2016	336.87	336.87	336.87	336.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2016	330.58	330.58	330.58	330.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2016	322.45	322.45	322.45	322.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2016	26,280.62	26,280.62	26,280.62	26,280.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2016	961.07	961.07	961.07	961.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2016	327.23	327.23	327.23	327.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2016	321.46	321.46	321.46	321.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2016	111,791.60	111,791.60	111,791.60	111,791.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2016	345.30	345.30	345.30	345.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2016	1,035.41	1,035.41	1,035.41	1,035.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2016	68,908.49	68,908.49	68,908.49	68,908.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/29/2016	343.76	343.76	343.76	343.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2016	329.42	329.42	329.42	329.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2016	348.86	348.86	348.86	348.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2016	320.31	320.31	320.31	320.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2016	1,290.42	1,290.42	1,290.42	1,290.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2016	19,442.44	19,442.44	19,442.44	19,442.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2016	307.82	307.82	307.82	307.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2016	320.79	320.79	320.79	320.79	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/11/2016	344.69	344.69	344.69	344.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2016	71,246.93	71,246.93	71,246.93	71,246.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2016	949.72	949.72	949.72	949.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2016	318.59	318.59	318.59	318.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2016	109,468.43	109,468.43	109,468.43	109,468.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2016	322.02	322.02	322.02	322.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2016	16,299.09	16,299.09	16,299.09	16,299.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2016	316.35	316.35	316.35	316.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2016	83,068.67	83,068.67	83,068.67	83,068.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2016	84,285.54	84,285.54	84,285.54	84,285.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2016	297.61	297.61	297.61	297.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2016	310.13	310.13	310.13	310.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2016	970.55	970.55	970.55	970.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2016	320.09	320.09	320.09	320.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2016	319.36	319.36	319.36	319.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2016	344.27	344.27	344.27	344.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2016	970.29	970.29	970.29	970.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2016	35,836.18	35,836.18	35,836.18	35,836.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/27/2016	310.97	310.97	310.97	310.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2016	314.10	314.10	314.10	314.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2016	364.30	364.30	364.30	364.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2016	314.98	314.98	314.98	314.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2016	1,050.78	1,050.78	1,050.78	1,050.78	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/03/2016	70,999.86	70,999.86	70,999.86	70,999.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2016	312.55	312.55	312.55	312.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2016	309.58	309.58	309.58	309.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2016	1,925.00	1,925.00	1,925.00	1,925.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2016	372.20	372.20	372.20	372.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2016	311.13	311.13	311.13	311.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2016	312.41	312.41	312.41	312.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2016	110,000.00	110,000.00	110,000.00	110,000.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2016	937.93	937.93	937.93	937.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2016	308.69	308.69	308.69	308.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2016	321.11	321.11	321.11	321.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2016	5,775.00	5,775.00	5,775.00	5,775.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2016	314.99	314.99	314.99	314.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2016	946.89	946.89	946.89	946.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2016	110,492.42	110,492.42	110,492.42	110,492.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2016	324.48	324.48	324.48	324.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2016	329.95	329.95	329.95	329.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2016	324.20	324.20	324.20	324.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2016	319.92	319.92	319.92	319.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2016	326.23	326.23	326.23	326.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2016	982.34	982.34	982.34	982.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2016	1,650.00	1,650.00	1,650.00	1,650.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2016	323.16	323.16	323.16	323.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2016	324.85	324.85	324.85	324.85	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/26/2016	6,470.12	6,470.12	6,470.12	6,470.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/02/2016	291.73	291.73	291.73	291.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/01/2016	320.72	320.72	320.72	320.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2016	329.78	329.78	329.78	329.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2016	989.04	989.04	989.04	989.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2016	9,764.32	9,764.32	9,764.32	9,764.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2016	325.92	325.92	325.92	325.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2016	283.56	283.56	283.56	283.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2016	298.23	298.23	298.23	298.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2016	292.67	292.67	292.67	292.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/07/2016	1,172.61	1,172.61	1,172.61	1,172.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2016	870.52	870.52	870.52	870.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2016	78,370.70	78,370.70	78,370.70	78,370.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2016	303.34	303.34	303.34	303.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2016	5,125.00	5,125.00	5,125.00	5,125.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2016	332.02	332.02	332.02	332.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2016	291.23	291.23	291.23	291.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2016	297.91	297.91	297.91	297.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2016	312.05	312.05	312.05	312.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2016	310.90	310.90	310.90	310.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2016	945.01	945.01	945.01	945.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2016	20,285.18	20,285.18	20,285.18	20,285.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2016	313.24	313.24	313.24	313.24	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			09/21/2016	308.57	308.57	308.57	308.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2016	307.75	307.75	307.75	307.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2016	920.17	920.17	920.17	920.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2016	308.25	308.25	308.25	308.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2016	333.03	333.03	333.03	333.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2016	327.46	327.46	327.46	327.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2016	4,259.37	4,259.37	4,259.37	4,259.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2016	4,426.00	4,426.00	4,426.00	4,426.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2016	336.27	336.27	336.27	336.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2016	59,447.48	59,447.48	59,447.48	59,447.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2016	332.75	332.75	332.75	332.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2016	385.81	385.81	385.81	385.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2016	1,068.95	1,068.95	1,068.95	1,068.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2016	341.04	341.04	341.04	341.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2016	333.03	333.03	333.03	333.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2016	999.11	999.11	999.11	999.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2016	332.70	332.70	332.70	332.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2016	1,674.65	1,674.65	1,674.65	1,674.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2016	335.74	335.74	335.74	335.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2016	39,720.38	39,720.38	39,720.38	39,720.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2016	341.32	341.32	341.32	341.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2016	996.30	996.30	996.30	996.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2016	60,630.41	60,630.41	60,630.41	60,630.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2016	334.48	334.48	334.48	334.48	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			10/20/2016	324.88	324.88	324.88	324.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2016	336.98	336.98	336.98	336.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2016	332.94	332.94	332.94	332.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2016	274.91	274.91	274.91	274.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2016	327.50	327.50	327.50	327.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2016	990.95	990.95	990.95	990.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2016	266.38	266.38	266.38	266.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2016	270.57	270.57	270.57	270.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2016	30,374.80	30,374.80	30,374.80	30,374.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2016	854.04	854.04	854.04	854.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2016	253.72	253.72	253.72	253.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2016	274.26	274.26	274.26	274.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2016	60,897.42	60,897.42	60,897.42	60,897.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2016	264.34	264.34	264.34	264.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2016	2,448.49	2,448.49	2,448.49	2,448.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2016	283.12	283.12	283.12	283.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2016	251.93	251.93	251.93	251.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2016	262.51	262.51	262.51	262.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2016	14,806.31	14,806.31	14,806.31	14,806.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2016	781.57	781.57	781.57	781.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2016	78,630.77	78,630.77	78,630.77	78,630.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2016	6,000.01	6,000.01	6,000.01	6,000.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2016	245.73	245.73	245.73	245.73	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			11/09/2016	255.55	255.55	255.55	255.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2016	245.72	245.72	245.72	245.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2016	736.56	736.56	736.56	736.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2016	19,313.76	19,313.76	19,313.76	19,313.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2016	251.57	251.57	251.57	251.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2016	246.87	246.87	246.87	246.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2016	32,426.34	32,426.34	32,426.34	32,426.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2016	231.70	231.70	231.70	231.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2016	677.93	677.93	677.93	677.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2016	286.50	286.50	286.50	286.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/23/2016	230.52	230.52	230.52	230.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2016	11,597.32	11,597.32	11,597.32	11,597.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/23/2016	8,030.00	8,030.00	8,030.00	8,030.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2016	14,170.00	14,170.00	14,170.00	14,170.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2016	238.21	238.21	238.21	238.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/28/2016	476.08	476.08	476.08	476.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2016	710.92	710.92	710.92	710.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2016	9,062.50	9,062.50	9,062.50	9,062.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2016	245.50	245.50	245.50	245.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2016	185.62	185.62	185.62	185.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2016	241.32	241.32	241.32	241.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2016	185.36	185.36	185.36	185.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2016	89,377.75	89,377.75	89,377.75	89,377.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2016	555.54	555.54	555.54	555.54	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			12/06/2016	218,780.31	218,780.31	218,780.31	218,780.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2016	191.25	191.25	191.25	191.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2016	51,440.73	51,440.73	51,440.73	51,440.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2016	182.84	182.84	182.84	182.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2016	1,668.74	1,668.74	1,668.74	1,668.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2016	184.37	184.37	184.37	184.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2016	716,193.04	716,193.04	716,193.04	716,193.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2016	227.92	227.92	227.92	227.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2016	232.32	232.32	232.32	232.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2016	529,676.47	529,676.47	529,676.47	529,676.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2016	565.17	565.17	565.17	565.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2016	235.19	235.19	235.19	235.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2016	184.65	184.65	184.65	184.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2016	258.35	258.35	258.35	258.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2016	136,352.21	136,352.21	136,352.21	136,352.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2016	252.53	252.53	252.53	252.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2016	753.92	753.92	753.92	753.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2016	27,574.64	27,574.64	27,574.64	27,574.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2016	263.27	263.27	263.27	263.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2016	263.88	263.88	263.88	263.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/22/2016	76,353.36	76,353.36	76,353.36	76,353.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2016	885,604.56	885,604.56	885,604.56	885,604.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2016	262.72	262.72	262.72	262.72	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			12/27/2016	924.16	924.16	924.16	924.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2016	1,052.78	1,052.78	1,052.78	1,052.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/28/2016	1,061.44	1,061.44	1,061.44	1,061.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2016	264.86	264.86	264.86	264.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2016	1,820.00	1,820.00	1,820.00	1,820.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	257.18	257.18	257.18	257.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	405.00	405.00	405.00	405.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	5,460.00	5,460.00	5,460.00	5,460.00	0.00	0.00
	Totals for Cusip				12,951,029.15	12,951,029.15	12,951,029.15	12,951,029.15	0.00	0.00
	Totals for MMIP Investment				12,951,029.15	12,951,029.15	12,951,029.15	12,951,029.15	0.00	0.00
	Municipals									
01026CAC5	ALABAMA ECON SETTLEMENT AUTH B	3.16%	09/15/2025	12/02/2016	100,000.00	100,000.00	100,000.00	100,865.00	865.00	0.00
	Totals for Cusip				100,000.00	100,000.00	100,000.00	100,865.00	865.00	0.00
072024NU2	BAY AREA TOLL AUTH CALIF TOLL	6.92%	04/01/2040	06/24/2010	205,000.00	205,000.00	270,595.90	277,813.95	7,218.05	0.00
	Totals for Cusip				205,000.00	205,000.00	270,595.90	277,813.95	7,218.05	0.00
13063BFS6	CALIFORNIA ST BUILD AMERICA BN	6.65%	03/01/2022	03/25/2010	295,000.00	300,200.85	354,917.45	349,058.75	0.00	(5,858.70)
13063BFS6	CALIFORNIA ST BUILD AMERICA BN	6.65%	03/01/2022	03/26/2010	45,000.00	46,204.20	54,139.95	53,246.25	0.00	(893.70)
	Totals for Cusip				340,000.00	346,405.05	409,057.40	402,305.00	0.00	(6,752.40)
207758KM4	CONNECTICUT ST SPL TAX	5.46%	11/01/2030	10/28/2010	170,000.00	170,000.00	193,866.30	198,133.30	4,267.00	0.00
	Totals for Cusip				170,000.00	170,000.00	193,866.30	198,133.30	4,267.00	0.00
254845GQ7	DISTRICT COLUMBIA WTR & SWR	5.52%	10/01/2044	10/20/2010	130,000.00	130,000.00	152,587.50	157,823.90	5,236.40	0.00
	Totals for Cusip				130,000.00	130,000.00	152,587.50	157,823.90	5,236.40	0.00
254845JZ4	DISTRICT COLUMBIA WTR & SWR	4.81%	10/01/2114	07/11/2014	85,000.00	85,000.00	84,164.45	85,999.60	1,835.15	0.00
	Totals for Cusip				85,000.00	85,000.00	84,164.45	85,999.60	1,835.15	0.00

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544646XY3	LOS ANGELES CALIF UNI SCH DIST	5.76%	07/01/2029	10/02/2009	315,000.00	317,872.80	375,341.40	377,593.65	2,252.25	0.00
	Totals for Cusip				315,000.00	317,872.80	375,341.40	377,593.65	2,252.25	0.00
57604P5P5	MASSACHUSETTS ST WTR POLLUTN A	5.19%	08/01/2040	06/30/2010	215,000.00	215,000.00	252,003.65	244,235.70	0.00	(7,767.95)
	Totals for Cusip				215,000.00	215,000.00	252,003.65	244,235.70	0.00	(7,767.95)
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/08/2010	80,000.00	80,000.00	109,956.80	111,932.00	1,975.20	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/16/2010	120,000.00	122,020.80	164,935.20	167,898.00	2,962.80	0.00
	Totals for Cusip				200,000.00	202,020.80	274,892.00	279,830.00	4,938.00	0.00
64971MT44	NEW YORK N Y CITY TRANSITIONAL	5.27%	05/01/2027	05/19/2010	465,000.00	465,000.00	525,603.45	539,790.60	14,187.15	0.00
	Totals for Cusip				465,000.00	465,000.00	525,603.45	539,790.60	14,187.15	0.00
64971MZG0	NEW YORK N Y CITY TRANSITIONAL	5.77%	08/01/2036	10/16/2009	265,000.00	265,000.00	324,625.00	325,854.60	1,229.60	0.00
	Totals for Cusip				265,000.00	265,000.00	324,625.00	325,854.60	1,229.60	0.00
73358WAJ3	PORT AUTH NY AND NJ	6.04%	12/01/2029	06/17/2009	60,000.00	60,000.00	72,671.40	75,076.20	2,404.80	0.00
	Totals for Cusip				60,000.00	60,000.00	72,671.40	75,076.20	2,404.80	0.00
796253ZZ1	SAN ANTONIO TX ELEC & GAS	4.43%	02/01/2042	03/20/2012	105,000.00	105,000.00	109,646.25	112,071.75	2,425.50	0.00
	Totals for Cusip				105,000.00	105,000.00	109,646.25	112,071.75	2,425.50	0.00
	Totals for Municipals				2,655,000.00	2,666,298.65	3,145,054.70	3,177,393.25	46,858.90	(14,520.35)
	US Govt Bonds									
912803EC3	US TREASURY STRIP	0.00%	05/15/2043	09/10/2015	440,000.00	186,120.00	187,540.32	192,255.36	4,715.04	0.00
	Totals for Cusip				440,000.00	186,120.00	187,540.32	192,255.36	4,715.04	0.00
912803EL3	US TREASURY STRIP	0.00%	02/15/2045	06/16/2016	380,000.00	184,984.00	184,984.00	156,904.28	0.00	(28,079.72)
	Totals for Cusip				380,000.00	184,984.00	184,984.00	156,904.28	0.00	(28,079.72)
912810EK0	US TREASURY BOND	8.12%	08/15/2021	12/08/2016	145,000.00	185,924.13	185,924.13	184,665.48	0.00	(1,258.65)
	Totals for Cusip				145,000.00	185,924.13	185,924.13	184,665.48	0.00	(1,258.65)

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912810QL5	US TREASURY BOND	4.25%	11/15/2040	11/04/2016	200,000.00	264,531.25	264,531.25	242,812.40	0.00	(21,718.85)
Totals for Cusip					200,000.00	264,531.25	264,531.25	242,812.40	0.00	(21,718.85)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	09/08/2016	45,000.00	44,275.78	44,275.78	37,836.90	0.00	(6,438.88)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	11/14/2016	10,000.00	8,463.34	8,463.34	8,408.20	0.00	(55.14)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	11/14/2016	10,000.00	8,467.60	8,467.60	8,408.20	0.00	(59.40)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/19/2016	90,000.00	74,587.50	74,587.50	75,673.80	1,086.30	0.00
Totals for Cusip					155,000.00	135,794.22	135,794.22	130,327.10	1,086.30	(6,553.42)
912828A34	US TREASURY NOTE	1.25%	11/30/2018	09/15/2014	1,705,000.00	1,680,357.42	1,702,135.60	1,707,463.73	5,328.13	0.00
Totals for Cusip					1,705,000.00	1,680,357.42	1,702,135.60	1,707,463.73	5,328.13	0.00
912828A75	US TREASURY NOTE	1.50%	12/31/2018	03/31/2015	780,000.00	789,508.20	783,534.18	784,539.60	1,005.42	0.00
912828A75	US TREASURY NOTE	1.50%	12/31/2018	05/05/2015	1,000,000.00	1,009,760.00	1,004,531.00	1,005,820.00	1,289.00	0.00
912828A75	US TREASURY NOTE	1.50%	12/31/2018	05/06/2015	1,110,000.00	1,119,790.20	1,115,029.41	1,116,460.20	1,430.79	0.00
912828A75	US TREASURY NOTE	1.50%	12/31/2018	12/02/2015	1,840,000.00	1,854,131.20	1,848,337.04	1,850,708.80	2,371.76	0.00
Totals for Cusip					4,730,000.00	4,773,189.60	4,751,431.63	4,757,528.60	6,096.97	0.00
912828B74	US TREASURY NOTE	0.62%	02/15/2017	04/22/2015	175,000.00	175,287.11	174,555.68	175,041.65	485.97	0.00
912828B74	US TREASURY NOTE	0.62%	02/15/2017	04/24/2015	90,000.00	90,198.68	89,771.49	90,021.42	249.93	0.00
912828B74	US TREASURY NOTE	0.62%	02/15/2017	06/15/2015	605,000.00	605,118.16	603,463.91	605,143.99	1,680.08	0.00
Totals for Cusip					870,000.00	870,603.95	867,791.08	870,207.06	2,415.98	0.00
912828F21	US TREASURY NOTE	2.12%	09/30/2021	09/22/2016	300,000.00	312,965.74	312,965.74	302,660.10	0.00	(10,305.64)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	10/24/2016	5,800,000.00	6,023,390.63	6,023,390.63	5,851,428.60	0.00	(171,962.03)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	10/27/2016	1,420,000.00	1,471,197.66	1,471,197.66	1,432,591.14	0.00	(38,606.52)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	11/23/2016	1,200,000.00	1,215,609.38	1,215,609.38	1,210,640.40	0.00	(4,968.98)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	11/30/2016	1,500,000.00	1,517,929.69	1,517,929.69	1,513,300.50	0.00	(4,629.19)
Totals for Cusip					10,220,000.00	10,541,093.10	10,541,093.10	10,310,620.74	0.00	(230,472.36)

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912828G79	US TREASURY NOTE	1.00%	12/15/2017	04/15/2015	335,000.00	337,224.61	334,542.06	335,353.43	811.37	0.00
	Totals for Cusip				335,000.00	337,224.61	334,542.06	335,353.43	811.37	0.00
912828G87	US TREASURY NOTE	2.12%	12/31/2021	07/31/2015	925,000.00	939,850.59	933,165.90	932,913.38	0.00	(252.52)
	Totals for Cusip				925,000.00	939,850.59	933,165.90	932,913.38	0.00	(252.52)
912828J27	US TREASURY SEC	2.00%	02/15/2025	04/29/2016	1,220,000.00	1,243,303.91	1,243,303.91	1,187,402.82	0.00	(55,901.09)
912828J27	US TREASURY SEC	2.00%	02/15/2025	05/03/2016	270,000.00	275,864.06	275,864.06	262,785.87	0.00	(13,078.19)
912828J27	US TREASURY SEC	2.00%	02/15/2025	09/21/2016	500,000.00	514,296.88	514,296.88	486,640.50	0.00	(27,656.38)
	Totals for Cusip				1,990,000.00	2,033,464.85	2,033,464.85	1,936,829.19	0.00	(96,635.66)
912828J35	US TREASURY NOTE	0.50%	02/28/2017	02/25/2015	3,870,000.00	3,862,743.75	3,854,430.99	3,870,356.04	15,925.05	0.00
912828J35	US TREASURY NOTE	0.50%	02/28/2017	02/25/2015	4,445,000.00	4,436,665.63	4,427,117.76	4,445,408.94	18,291.18	0.00
912828J35	US TREASURY NOTE	0.50%	02/28/2017	02/25/2015	3,870,000.00	3,862,743.75	3,854,430.99	3,870,356.04	15,925.05	0.00
912828J35	US TREASURY NOTE	0.50%	02/28/2017	03/02/2015	1,440,000.00	1,436,175.00	1,434,206.88	1,440,132.48	5,925.60	0.00
912828J35	US TREASURY NOTE	0.50%	02/28/2017	04/01/2015	1,110,000.00	1,109,523.05	1,105,534.47	1,110,102.12	4,567.65	0.00
	Totals for Cusip				14,735,000.00	14,707,851.18	14,675,721.09	14,736,355.62	60,634.53	0.00
912828J76	US TREASURY NOTE	1.75%	03/31/2022	11/12/2015	1,435,000.00	1,410,998.02	1,412,913.92	1,415,885.80	2,971.88	0.00
912828J76	US TREASURY NOTE	1.75%	03/31/2022	11/17/2015	180,000.00	177,363.28	177,229.62	177,602.40	372.78	0.00
912828J76	US TREASURY NOTE	1.75%	03/31/2022	11/18/2015	220,000.00	216,780.56	216,613.98	217,069.60	455.62	0.00
	Totals for Cusip				1,835,000.00	1,805,141.86	1,806,757.52	1,810,557.80	3,800.28	0.00
912828K82	US TREASURY NOTE	1.00%	08/15/2018	09/26/2016	585,000.00	587,582.23	587,582.23	584,223.12	0.00	(3,359.11)
	Totals for Cusip				585,000.00	587,582.23	587,582.23	584,223.12	0.00	(3,359.11)
912828L40	US TREASURY NOTE	1.00%	09/15/2018	10/20/2016	200,000.00	200,546.88	200,546.88	199,578.20	0.00	(968.68)
	Totals for Cusip				200,000.00	200,546.88	200,546.88	199,578.20	0.00	(968.68)
912828M56	US TREASURY NOTE	2.25%	11/15/2025	12/08/2016	130,000.00	128,537.50	128,537.50	128,334.44	0.00	(203.06)

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Totals for Cusip					130,000.00	128,537.50	128,537.50	128,334.44	0.00	(203.06)
912828M72	US TREASURY NOTE	0.88%	11/30/2017	04/06/2016	2,550,000.00	2,556,275.39	2,556,275.39	2,550,198.90	0.00	(6,076.49)
Totals for Cusip					2,550,000.00	2,556,275.39	2,556,275.39	2,550,198.90	0.00	(6,076.49)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	12/02/2015	210,000.00	210,000.00	208,851.51	208,580.82	0.00	(270.69)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	11/30/2015	1,365,000.00	1,365,000.00	1,357,534.82	1,355,775.33	0.00	(1,759.49)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	05/03/2016	1,300,000.00	1,338,949.22	1,338,949.22	1,291,214.60	0.00	(47,734.62)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	05/31/2016	1,860,000.00	1,904,538.28	1,904,538.28	1,847,430.12	0.00	(57,108.16)
Totals for Cusip					4,735,000.00	4,818,487.50	4,809,873.83	4,703,000.87	0.00	(106,872.96)
912828N30	US TREASURY NOTE	2.12%	12/31/2022	06/30/2016	1,585,000.00	1,671,122.46	1,671,122.46	1,584,133.01	0.00	(86,989.45)
912828N30	US TREASURY NOTE	2.12%	12/31/2022	07/29/2016	1,800,000.00	1,897,804.69	1,897,804.69	1,799,015.40	0.00	(98,789.29)
Totals for Cusip					3,385,000.00	3,568,927.15	3,568,927.15	3,383,148.41	0.00	(185,778.74)
912828PC8	US TREASURY NOTE	2.62%	11/15/2020	05/05/2016	2,715,000.00	2,889,990.23	2,889,990.23	2,806,207.71	0.00	(83,782.52)
Totals for Cusip					2,715,000.00	2,889,990.23	2,889,990.23	2,806,207.71	0.00	(83,782.52)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	07/21/2016	1,210,000.00	1,223,031.70	1,223,031.70	1,186,982.17	0.00	(36,049.53)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	09/01/2016	1,350,000.00	1,362,508.32	1,362,508.32	1,324,318.95	0.00	(38,189.37)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	09/01/2016	1,355,000.00	1,367,448.93	1,367,448.93	1,329,223.84	0.00	(38,225.09)
Totals for Cusip					3,915,000.00	3,952,988.95	3,952,988.95	3,840,524.96	0.00	(112,463.99)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	04/29/2016	2,745,000.00	2,745,000.00	2,745,000.00	2,654,931.06	0.00	(90,068.94)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	04/29/2016	1,525,000.00	1,525,000.00	1,525,000.00	1,474,961.70	0.00	(50,038.30)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	04/29/2016	2,080,000.00	2,080,000.00	2,080,000.00	2,011,751.04	0.00	(68,248.96)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	08/31/2016	1,800,000.00	1,824,328.13	1,824,328.13	1,740,938.40	0.00	(83,389.73)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	10/31/2016	1,800,000.00	1,805,554.69	1,805,554.69	1,740,938.40	0.00	(64,616.29)
912828R28	US TREASURY NOTE	1.62%	04/30/2023	11/30/2016	1,500,000.00	1,455,175.78	1,455,175.78	1,450,782.00	0.00	(4,393.78)
Totals for Cusip					11,450,000.00	11,435,058.60	11,435,058.60	11,074,302.60	0.00	(360,756.00)

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912828SM3	US TREASURY NOTE	1.00%	03/31/2017	03/05/2015	340,000.00	342,058.70	340,531.08	340,420.92	0.00	(110.16)
912828SM3	US TREASURY NOTE	1.00%	03/31/2017	04/10/2015	10,000.00	10,084.38	10,015.62	10,012.38	0.00	(3.24)
	Totals for Cusip				350,000.00	352,143.08	350,546.70	350,433.30	0.00	(113.40)
912828T83	US TREASURY NOTE	0.75%	10/31/2018	12/09/2016	525,000.00	521,472.66	521,472.66	521,226.30	0.00	(246.36)
	Totals for Cusip				525,000.00	521,472.66	521,472.66	521,226.30	0.00	(246.36)
912828TW0	US TREASURY NOTE	0.75%	10/31/2017	12/22/2015	350,000.00	348,374.55	348,140.80	349,685.70	1,544.90	0.00
	Totals for Cusip				350,000.00	348,374.55	348,140.80	349,685.70	1,544.90	0.00
912828U24	US TREASURY NOTE	2.00%	11/15/2026	11/23/2016	375,000.00	362,519.53	362,519.53	360,805.50	0.00	(1,714.03)
912828U24	US TREASURY NOTE	2.00%	11/15/2026	11/30/2016	135,000.00	130,781.25	130,781.25	129,889.98	0.00	(891.27)
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/19/2016	165,000.00	157,110.94	157,110.94	158,754.42	1,643.48	0.00
	Totals for Cusip				675,000.00	650,411.72	650,411.72	649,449.90	1,643.48	(2,605.30)
912828U65	US TREASURY NOTE	1.75%	11/30/2021	11/29/2016	290,000.00	288,957.81	288,957.81	287,836.31	0.00	(1,121.50)
912828U65	US TREASURY NOTE	1.75%	11/30/2021	11/28/2016	130,000.00	129,675.00	129,675.00	129,030.07	0.00	(644.93)
912828U65	US TREASURY NOTE	1.75%	11/30/2021	11/28/2016	161,000.00	160,617.57	160,617.57	159,798.78	0.00	(818.79)
	Totals for Cusip				581,000.00	579,250.38	579,250.38	576,665.16	0.00	(2,585.22)
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/13/2016	175,000.00	174,671.88	174,671.88	174,582.98	0.00	(88.90)
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/13/2016	400,000.00	399,250.00	399,250.00	399,046.80	0.00	(203.20)
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/19/2016	470,000.00	466,475.00	466,475.00	468,879.99	2,404.99	0.00
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/19/2016	1,050,000.00	1,042,125.00	1,042,125.00	1,047,497.85	5,372.85	0.00
	Totals for Cusip				2,095,000.00	2,082,521.88	2,082,521.88	2,090,007.62	7,777.84	(292.10)
912828UF5	US TREASURY NOTE	1.12%	12/31/2019	08/20/2015	910,000.00	899,598.70	892,724.56	901,148.43	8,423.87	0.00
	Totals for Cusip				910,000.00	899,598.70	892,724.56	901,148.43	8,423.87	0.00
912828UZ1	US TREASURY NOTE	0.62%	04/30/2018	06/11/2014	660,000.00	642,975.32	651,517.68	656,777.22	5,259.54	0.00

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912828UZ1	US TREASURY NOTE	0.62%	04/30/2018	12/13/2016	2,265,000.00	2,251,056.50	2,251,056.50	2,253,940.01	2,883.51	0.00
	Totals for Cusip				2,925,000.00	2,894,031.82	2,902,574.18	2,910,717.23	8,143.05	0.00
912828VE3	US TREASURY NOTE	1.75%	05/15/2023	09/30/2016	1,850,000.00	1,891,986.33	1,891,986.33	1,801,870.40	0.00	(90,115.93)
	Totals for Cusip				1,850,000.00	1,891,986.33	1,891,986.33	1,801,870.40	0.00	(90,115.93)
912828VE7	US TREASURY NOTE	1.00%	05/31/2018	04/06/2016	1,960,000.00	1,969,570.31	1,969,570.31	1,959,233.64	0.00	(10,336.67)
	Totals for Cusip				1,960,000.00	1,969,570.31	1,969,570.31	1,959,233.64	0.00	(10,336.67)
912828XB1	US TREASURY NOTE	2.12%	05/15/2025	03/31/2016	1,135,000.00	1,169,848.05	1,169,848.05	1,112,654.12	0.00	(57,193.93)
	Totals for Cusip				1,135,000.00	1,169,848.05	1,169,848.05	1,112,654.12	0.00	(57,193.93)
912828XG0	US TREASURY NOTE	2.12%	06/30/2022	02/24/2016	2,000,000.00	2,080,234.38	2,080,234.38	2,007,032.00	0.00	(73,202.38)
912828XG0	US TREASURY NOTE	2.12%	06/30/2022	12/12/2016	835,000.00	837,364.66	837,364.66	837,935.86	571.20	0.00
	Totals for Cusip				2,835,000.00	2,917,599.04	2,917,599.04	2,844,967.86	571.20	(73,202.38)
9128337T1	US TREASURY STRIP	0.00%	05/15/2033	12/28/2012	350,000.00	197,039.50	210,786.45	216,458.55	5,672.10	0.00
	Totals for Cusip				350,000.00	197,039.50	210,786.45	216,458.55	5,672.10	0.00
912833KQ2	US TREASURY STRIP	0.00%	02/15/2018	07/01/2014	10,225,000.00	9,791,460.00	9,983,137.85	10,108,363.43	125,225.58	0.00
	Totals for Cusip				10,225,000.00	9,791,460.00	9,983,137.85	10,108,363.43	125,225.58	0.00
912833KV1	US TREASURY STRIP	0.00%	05/15/2019	09/27/2011	1,435,000.00	1,260,504.00	1,364,010.55	1,390,457.60	26,447.05	0.00
	Totals for Cusip				1,435,000.00	1,260,504.00	1,364,010.55	1,390,457.60	26,447.05	0.00
912833LH1	US TREASURY STRIP	0.00%	05/15/2022	12/28/2012	1,160,000.00	989,340.80	1,010,551.40	1,034,910.24	24,358.84	0.00
	Totals for Cusip				1,160,000.00	989,340.80	1,010,551.40	1,034,910.24	24,358.84	0.00
912833LQ1	US TREASURY STRIP	0.00%	02/15/2024	06/26/2014	4,220,000.00	3,265,225.00	3,498,135.24	3,567,604.88	69,469.64	0.00
	Totals for Cusip				4,220,000.00	3,265,225.00	3,498,135.24	3,567,604.88	69,469.64	0.00
912833LW8	US TREASURY STRIP	0.00%	08/15/2025	03/27/2015	5,050,000.00	4,034,243.00	3,983,980.35	4,064,800.55	80,820.20	0.00
	Totals for Cusip				5,050,000.00	4,034,243.00	3,983,980.35	4,064,800.55	80,820.20	0.00
912833PA2	US TREASURY STRIP	0.00%	08/15/2026	12/17/2010	1,625,000.00	801,206.25	1,242,120.75	1,264,092.38	21,971.63	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year
WCT 82/84 Annuity Dedicated
 For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip				1,625,000.00	801,206.25	1,242,120.75	1,264,092.38	21,971.63	0.00
912833WQ9	US TREASURY STRIP	0.00%	05/15/2028	02/13/2013	3,000,000.00	1,913,010.00	2,155,779.00	2,197,458.00	41,679.00	0.00
	Totals for Cusip				3,000,000.00	1,913,010.00	2,155,779.00	2,197,458.00	41,679.00	0.00
	Totals for US Govt Bonds				111,586,000.00	107,313,362.26	108,459,805.71	107,486,518.67	508,636.98	(1,481,924.02)
	Totals for WCT 82/84 Annuity Dedicated				225,652,599.41	217,430,760.58	224,527,366.13	223,626,371.61	1,796,640.14	(2,697,634.66)

Less cash due to broker (731,731)
 Total 216,699,030
 (731,731)
 222,894,641

Appendix IV

Schedule of Assets Held for Investment Purposes at End of Plan Year
2559 8217 EBIA 9FM
 For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Backed										
03065DAC1	AMERICREDIT AUTOMOBILE	1.25%	11/08/2019	08/02/2016	5,400,000.00	5,400,000.00	5,400,000.00	5,405,826.60	5,826.60	0.00
Totals for Cusip										
					5,400,000.00	5,400,000.00	5,400,000.00	5,405,826.60	5,826.60	0.00
04541GLH3	ASSET BACKED SEC CORP	1.49%	09/25/2034	12/22/2010	383,642.51	340,962.27	379,345.67	381,231.51	1,885.84	0.00
Totals for Cusip										
					383,642.51	340,962.27	379,345.67	381,231.51	1,885.84	0.00
04542BLX8	ASSET BACKED FUNDING	1.38%	12/25/2034	12/14/2010	193,552.51	176,616.66	192,704.13	193,489.88	785.75	0.00
Totals for Cusip										
					193,552.51	176,616.66	192,704.13	193,489.88	785.75	0.00
05377RBD5	AVIS BUDGET RENTAL CAR	1.92%	09/20/2019	02/05/2013	12,000,000.00	11,994,897.60	11,910,027.60	11,939,662.80	29,635.20	0.00
05377RBD5	AVIS BUDGET RENTAL CAR	1.92%	09/20/2019	12/17/2014	500,000.00	496,953.13	496,251.15	497,485.95	1,234.80	0.00
05377RBD5	AVIS BUDGET RENTAL CAR	1.92%	09/20/2019	12/17/2014	2,400,000.00	2,387,531.25	2,382,005.52	2,387,932.56	5,927.04	0.00
05377RBD5	AVIS BUDGET RENTAL CAR	1.92%	09/20/2019	12/17/2014	1,100,000.00	1,093,125.00	1,091,752.53	1,094,469.09	2,716.56	0.00
Totals for Cusip										
					16,000,000.00	15,972,506.98	15,880,036.80	15,919,550.40	39,513.60	0.00
05377RBX1	AVIS BUDGET RENTAL CAR	2.50%	07/20/2021	01/22/2015	9,800,000.00	9,798,119.38	9,677,642.10	9,725,441.60	47,799.50	0.00
Totals for Cusip										
					9,800,000.00	9,798,119.38	9,677,642.10	9,725,441.60	47,799.50	0.00
05377RCA0	AVIS BUDGET RENTAL CAR	2.63%	12/20/2021	05/20/2015	5,300,000.00	5,298,812.80	5,233,449.49	5,235,171.99	1,722.50	0.00
Totals for Cusip										
					5,300,000.00	5,298,812.80	5,233,449.49	5,235,171.99	1,722.50	0.00
12489WNN0	CREDIT BASED ASSET	3.77%	07/25/2035	09/23/2005	591,943.67	591,931.53	564,617.00	565,605.91	988.91	0.00
Totals for Cusip										
					591,943.67	591,931.53	564,617.00	565,605.91	988.91	0.00
126671Y83	COUNTRYWIDE ASSET	1.24%	04/25/2034	12/02/2010	144,097.73	112,396.23	129,866.77	133,281.71	3,414.94	0.00
126671Y83	COUNTRYWIDE ASSET	1.24%	04/25/2034	12/02/2010	167,555.50	130,693.29	151,007.87	154,978.73	3,970.86	0.00
Totals for Cusip										
					311,653.23	243,089.52	280,874.64	288,260.44	7,385.80	0.00
126673BA9	COUNTRYWIDE ASSET	1.96%	11/25/2034	03/23/2010	495,946.15	417,834.62	484,287.39	487,116.42	2,829.03	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year
2559 8217 EBIA 9FM
 For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
126673BA9	COUNTRYWIDE ASSET	1.96%	11/25/2034	07/29/2010	359,065.03	308,795.94	350,624.10	352,672.31	2,048.21	0.00
	Totals for Cusip				855,011.18	726,630.56	834,911.49	839,788.73	4,877.24	0.00
126673BB7	COUNTRYWIDE ASSET	1.56%	11/25/2034	07/29/2010	121,105.58	104,468.14	117,319.57	118,276.43	956.86	0.00
	Totals for Cusip				121,105.58	104,468.14	117,319.57	118,276.43	956.86	0.00
161542DN2	CHASE FUNDING LOAN	1.56%	05/25/2034	03/17/2010	1,563,052.88	1,297,333.91	1,533,431.46	1,508,763.05	0.00	(24,668.41)
	Totals for Cusip				1,563,052.88	1,297,333.91	1,533,431.46	1,508,763.05	0.00	(24,668.41)
161546JS6	CHASE FUNDING MORTGAGE	1.21%	02/26/2035	06/11/2008	422,203.66	347,262.50	366,586.14	383,476.82	16,890.68	0.00
161546JS6	CHASE FUNDING MORTGAGE	1.21%	02/26/2035	09/26/2008	12,408.75	8,562.03	10,774.13	11,270.55	496.42	0.00
161546JS6	CHASE FUNDING MORTGAGE	1.21%	02/26/2035	09/23/2008	271,154.02	197,772.96	235,434.49	246,282.28	10,847.79	0.00
	Totals for Cusip				705,766.43	553,597.49	612,794.76	641,029.65	28,234.89	0.00
17305EFA8	CITIBANK CREDIT CARD	1.05%	05/26/2020	05/29/2014	10,000,000.00	9,980,078.13	9,968,925.00	10,009,942.00	41,017.00	0.00
17305EFA8	CITIBANK CREDIT CARD	1.05%	05/26/2020	06/24/2014	2,180,000.00	2,176,934.38	2,173,225.65	2,182,167.36	8,941.71	0.00
	Totals for Cusip				12,180,000.00	12,157,012.51	12,142,150.65	12,192,109.36	49,958.71	0.00
17305EFY6	CITIBANK CREDIT CARD	1.17%	12/07/2023	12/12/2016	11,000,000.00	11,000,000.00	11,000,000.00	11,005,156.80	5,156.80	0.00
	Totals for Cusip				11,000,000.00	11,000,000.00	11,000,000.00	11,005,156.80	5,156.80	0.00
32027NZL8	FIRST FRANKLIN MTG LOAN	1.06%	01/25/2036	02/17/2006	4,950,723.26	4,950,723.26	4,806,798.32	4,838,653.24	31,854.92	0.00
	Totals for Cusip				4,950,723.26	4,950,723.26	4,806,798.32	4,838,653.24	31,854.92	0.00
34530MAA7	FORD CREDIT AUTO OWNER	2.26%	11/15/2025	05/06/2014	4,900,000.00	4,898,777.45	4,939,526.83	4,941,826.40	2,299.57	0.00
	Totals for Cusip				4,900,000.00	4,898,777.45	4,939,526.83	4,941,826.40	2,299.57	0.00
34530NAA5	FORD CREDIT AUTO OWNER	2.31%	04/15/2026	10/07/2014	8,700,000.00	8,696,807.97	8,685,716.34	8,772,760.71	87,044.37	0.00
	Totals for Cusip				8,700,000.00	8,696,807.97	8,685,716.34	8,772,760.71	87,044.37	0.00
34530RAA6	FORD CREDIT AUTO OWNER	2.12%	07/15/2026	01/13/2015	2,900,000.00	2,898,966.73	2,863,423.75	2,905,710.39	42,286.64	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year
2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip				2,900,000.00	2,898,966.73	2,863,423.75	2,905,710.39	42,286.64	0.00
34530JAA9	FORD CREDIT AUTO OWNER	2.31%	08/15/2027	02/23/2016	5,400,000.00	5,398,533.90	5,389,533.90	5,389,515.36	0.00	(9,018.54)
	Totals for Cusip				5,400,000.00	5,398,533.90	5,398,533.90	5,389,515.36	0.00	(9,018.54)
36159LCR5	GE DEALER FLOORPLAN	1.24%	01/20/2020	06/16/2015	4,600,000.00	4,582,750.00	4,577,491.74	4,606,796.04	29,304.30	0.00
	Totals for Cusip				4,600,000.00	4,582,750.00	4,577,491.74	4,606,796.04	29,304.30	0.00
36228FXP6	GS MORTGAGE LOAN TRUST	2.00%	10/25/2033	08/04/2010	520,100.63	427,782.75	508,753.65	512,494.94	3,741.29	0.00
	Totals for Cusip				520,100.63	427,782.75	508,753.65	512,494.94	3,741.29	0.00
36242DAR4	GSAMP MORTGAGE LOAN	1.86%	09/25/2034	04/29/2010	38,277.61	32,248.89	37,409.19	38,022.11	612.92	0.00
	Totals for Cusip				38,277.61	32,248.89	37,409.19	38,022.11	612.92	0.00
40431MAJ5	HOUSEHOLD HOME EQUITY	1.04%	07/20/2036	07/22/2008	998,876.69	650,518.44	992,395.76	994,607.69	2,211.93	0.00
	Totals for Cusip				998,876.69	650,518.44	992,395.76	994,607.69	2,211.93	0.00
42806DAH2	HERTZ VEHICLE FINANCING	2.67%	09/25/2021	09/30/2015	6,400,000.00	6,398,208.64	6,319,788.16	6,297,980.80	0.00	(21,807.36)
	Totals for Cusip				6,400,000.00	6,398,208.64	6,319,788.16	6,297,980.80	0.00	(21,807.36)
42806DAQ2	HERTZ VEHICLE FINANCING	2.32%	03/25/2020	02/04/2016	5,500,000.00	5,498,721.80	5,498,721.80	5,463,713.75	0.00	(35,008.05)
	Totals for Cusip				5,500,000.00	5,498,721.80	5,498,721.80	5,463,713.75	0.00	(35,008.05)
55264TCL3	MBNA CREDIT CARD	0.96%	08/16/2021	09/25/2014	7,700,000.00	7,623,000.00	7,643,950.93	7,693,876.19	49,925.26	0.00
	Totals for Cusip				7,700,000.00	7,623,000.00	7,643,950.93	7,693,876.19	49,925.26	0.00
61746RBV2	MORGAN STANLEY ABS	1.96%	05/25/2033	03/08/2011	450,731.62	388,756.02	427,272.19	438,506.74	11,234.55	0.00
	Totals for Cusip				450,731.62	388,756.02	427,272.19	438,506.74	11,234.55	0.00
76110VRD2	RESIDENTIAL FUNDING MTG	5.95%	08/25/2034	05/24/2006	725,872.34	708,037.41	754,703.41	752,869.71	0.00	(1,833.70)
	Totals for Cusip				725,872.34	708,037.41	754,703.41	752,869.71	0.00	(1,833.70)
80284MAC4	SANTANDER DRIVE AUTO	1.40%	12/17/2018	08/20/2015	301,083.41	301,083.41	300,975.62	301,158.56	182.94	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year
2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					301,083.41	301,083.41	300,975.62	301,158.56	182.94	0.00
80285CAE1	SANTANDER DRIVE AUTO	1.35%	07/15/2019	05/03/2016	4,043,416.63	4,043,416.63	4,043,416.63	4,048,311.99	4,895.36	0.00
Totals for Cusip					4,043,416.63	4,043,416.63	4,043,416.63	4,048,311.99	4,895.36	0.00
805564KQ3	SAXON ASSET SECURITIES	6.76%	12/25/2030	07/08/2008	838,411.25	708,457.53	856,799.20	852,990.13	0.00	(3,809.07)
Totals for Cusip					838,411.25	708,457.53	856,799.20	852,990.13	0.00	(3,809.07)
805564PL9	SAXON ASSET SECURITIES	1.30%	03/25/2035	12/06/2010	239,486.76	170,035.61	217,938.68	220,389.82	2,451.14	0.00
805564PL9	SAXON ASSET SECURITIES	1.30%	03/25/2035	12/06/2010	931,855.14	661,617.16	848,010.45	857,547.99	9,537.54	0.00
Totals for Cusip					1,171,341.90	831,652.77	1,065,949.13	1,077,937.81	11,988.68	0.00
82650AAA6	SIERRA RECEIVABLES	1.87%	08/20/2029	10/25/2012	562,926.32	562,823.64	559,742.64	559,372.62	0.00	(370.02)
Totals for Cusip					562,926.32	562,823.64	559,742.64	559,372.62	0.00	(370.02)
82650HAA1	SIERRA RECEIVABLES	2.20%	10/20/2030	03/24/2015	106,759.10	107,192.81	106,120.59	106,724.53	603.94	0.00
82650HAA1	SIERRA RECEIVABLES	2.20%	10/20/2030	03/24/2015	2,738,117.03	2,751,593.70	2,721,740.90	2,737,230.43	15,489.53	0.00
Totals for Cusip					2,844,876.13	2,858,786.51	2,827,861.49	2,843,954.96	16,093.47	0.00
83162CHT3	SBA	6.90%	09/01/2017	07/01/2009	5,631.40	6,097.01	5,798.48	5,743.37	0.00	(55.11)
Totals for Cusip					5,631.40	6,097.01	5,798.48	5,743.37	0.00	(55.11)
83162CJU8	SBA	5.95%	02/01/2019	07/01/2009	71,972.35	76,283.82	73,291.40	73,658.26	366.86	0.00
Totals for Cusip					71,972.35	76,283.82	73,291.40	73,658.26	366.86	0.00
83162CJW4	SBA	6.30%	03/01/2019	07/01/2009	63,165.89	67,139.12	65,502.23	64,727.16	0.00	(775.07)
Totals for Cusip					63,165.89	67,139.12	65,502.23	64,727.16	0.00	(775.07)
83162CJX2	SBA	6.15%	04/01/2019	07/01/2009	70,720.69	75,178.69	73,218.84	72,717.86	0.00	(500.98)
Totals for Cusip					70,720.69	75,178.69	73,218.84	72,717.86	0.00	(500.98)
83162CKA0	SBA	6.80%	06/01/2019	07/01/2009	42,427.65	45,576.54	44,097.06	43,472.38	0.00	(624.68)

Schedule of Assets Held for Investment Purposes at End of Plan Year
2559 8217 EBIA 9FM
 For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip				42,427.65	45,576.54	44,097.06	43,472.38	0.00	(624.68)
83162CKD4	SBA	7.30%	08/01/2019	07/01/2009	30,094.16	32,537.16	31,330.07	30,959.21	0.00	(370.86)
	Totals for Cusip				30,094.16	32,537.16	31,330.07	30,959.21	0.00	(370.86)
83162CKW2	SBA	7.39%	07/01/2020	07/01/2009	61,124.40	66,483.90	64,679.58	63,600.56	0.00	(1,079.02)
	Totals for Cusip				61,124.40	66,483.90	64,679.58	63,600.56	0.00	(1,079.02)
83162CKX0	SBA	7.33%	08/01/2020	07/01/2009	83,236.02	90,217.97	88,582.79	86,833.10	0.00	(1,749.69)
	Totals for Cusip				83,236.02	90,217.97	88,582.79	86,833.10	0.00	(1,749.69)
85022WAA2	SPRINGCASTLE SPV	3.05%	04/25/2029	09/16/2016	5,082,911.02	5,082,716.35	5,082,716.35	5,108,325.58	25,609.23	0.00
	Totals for Cusip				5,082,911.02	5,082,716.35	5,082,716.35	5,108,325.58	25,609.23	0.00
86358EKJ4	STRUCTURED ASSET	1.96%	08/25/2034	11/03/2010	1,000,000.00	722,500.00	879,508.70	899,368.30	19,859.60	0.00
	Totals for Cusip				1,000,000.00	722,500.00	879,508.70	899,368.30	19,859.60	0.00
86359BMX6	STRUCTURED ASSET	1.26%	04/25/2034	06/18/2008	1,014,944.19	847,478.40	954,345.02	944,457.64	0.00	(9,887.38)
	Totals for Cusip				1,014,944.19	847,478.40	954,345.02	944,457.64	0.00	(9,887.38)
87165LAP6	SYNCHRONY CREDIT CARD	1.74%	09/15/2021	09/25/2015	2,800,000.00	2,799,622.84	2,777,745.32	2,801,487.64	23,742.32	0.00
	Totals for Cusip				2,800,000.00	2,799,622.84	2,777,745.32	2,801,487.64	23,742.32	0.00
	Totals for Asset-Backed				138,278,593.55	136,032,967.30	137,099,324.28	137,546,113.55	558,347.21	(111,557.94)
CMO										
05948KJ26	BANK OF AMERICA	6.00%	08/25/2035	07/07/2005	840,408.63	856,396.84	688,786.81	744,905.85	56,119.04	0.00
	Totals for Cusip				840,408.63	856,396.84	688,786.81	744,905.85	56,119.04	0.00
05948KY60	BANK OF AMERICA	6.00%	01/25/2036	01/25/2006	1,744,014.49	1,753,279.58	1,466,848.04	1,482,418.59	15,570.55	0.00
	Totals for Cusip				1,744,014.49	1,753,279.58	1,466,848.04	1,482,418.59	15,570.55	0.00
05948XEE7	BANK OF AMERICA	3.20%	06/25/2033	11/09/2006	464,263.61	454,742.60	454,955.81	452,642.02	0.00	(2,313.79)

Schedule of Assets Held for Investment Purposes at End of Plan Year
2559 8217 EBIA 9FM
For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					464,263.61	454,742.60	454,955.81	452,642.02	0.00	(2,313.79)
05949AH86	BANK OF AMERICA	3.22%	02/25/2035	01/11/2005	433,892.33	433,884.08	423,644.53	432,634.56	8,990.03	0.00
Totals for Cusip					433,892.33	433,884.08	423,644.53	432,634.56	8,990.03	0.00
05949AW97	BANK OF AMERICA	3.12%	03/25/2035	02/14/2005	492,384.14	492,377.73	454,686.90	444,064.91	0.00	(10,621.99)
Totals for Cusip					492,384.14	492,377.73	454,686.90	444,064.91	0.00	(10,621.99)
059511AF2	BANC OF AMERICA COMM	5.65%	04/10/2049	09/25/2013	7,450,628.85	8,171,244.32	7,666,675.47	7,485,831.58	0.00	(180,843.89)
Totals for Cusip					7,450,628.85	8,171,244.32	7,666,675.47	7,485,831.58	0.00	(180,843.89)
12531YAM0	CFCRE COMMERCIAL	3.01%	05/10/2058	05/04/2016	6,000,000.00	6,059,776.20	6,059,776.20	5,835,591.60	0.00	(224,184.60)
Totals for Cusip					6,000,000.00	6,059,776.20	6,059,776.20	5,835,591.60	0.00	(224,184.60)
12532BAC1	CFCRE COMMERCIAL	3.59%	12/10/2054	12/09/2016	11,500,000.00	11,614,931.00	11,614,931.00	11,657,423.50	42,492.50	0.00
Totals for Cusip					11,500,000.00	11,614,931.00	11,614,931.00	11,657,423.50	42,492.50	0.00
12591KAD7	COMM MORTGAGE TRUST	3.76%	10/10/2046	10/24/2013	3,500,000.00	3,534,844.99	3,636,230.50	3,681,046.25	44,815.75	0.00
Totals for Cusip					3,500,000.00	3,534,844.99	3,636,230.50	3,681,046.25	44,815.75	0.00
12591YAZ8	COMM MORTGAGE TRUST	2.84%	06/10/2047	05/21/2014	6,200,000.00	6,385,943.77	6,297,334.42	6,321,069.26	23,734.84	0.00
Totals for Cusip					6,200,000.00	6,385,943.77	6,297,334.42	6,321,069.26	23,734.84	0.00
12592PBE2	COMM MORTGAGE TRUST	3.38%	12/10/2047	11/25/2014	7,500,000.00	7,574,563.50	7,472,693.25	7,604,657.25	131,964.00	0.00
Totals for Cusip					7,500,000.00	7,574,563.50	7,472,693.25	7,604,657.25	131,964.00	0.00
12593PAV4	COMM MORTGAGE TRUST	3.50%	08/10/2048	08/13/2015	11,000,000.00	11,109,702.56	11,076,316.90	11,289,082.20	212,765.30	0.00
Totals for Cusip					11,000,000.00	11,109,702.56	11,076,316.90	11,289,082.20	212,765.30	0.00
12632QAW3	COMM MORTGAGE TRUST	3.55%	07/15/2047	06/19/2014	7,700,000.00	7,776,663.36	7,868,562.24	7,952,814.87	84,252.63	0.00
Totals for Cusip					7,700,000.00	7,776,663.36	7,868,562.24	7,952,814.87	84,252.63	0.00
12667F5M3	COUNTRYWIDE	5.00%	04/25/2020	02/02/2005	45,654.88	46,154.23	46,165.28	44,993.18	0.00	(1,172.10)

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12667F5M3	COUNTRYWIDE	5.00%	04/25/2020	07/01/2009	130,442.59	102,356.67	131,900.83	128,552.01	0.00	(3,348.82)
	Totals for Cusip				176,097.47	148,510.90	178,066.11	173,545.19	0.00	(4,520.92)
12667FQS7	COUNTRYWIDE	5.25%	09/25/2019	10/06/2004	287,221.77	292,001.31	292,401.70	288,212.00	0.00	(4,189.70)
	Totals for Cusip				287,221.77	292,001.31	292,401.70	288,212.00	0.00	(4,189.70)
12668BEK5	COUNTRYWIDE	1.86%	02/25/2036	02/29/2012	1,459,699.48	810,947.73	1,149,815.20	1,082,649.76	0.00	(67,165.44)
	Totals for Cusip				1,459,699.48	810,947.73	1,149,815.20	1,082,649.76	0.00	(67,165.44)
17290YAQ1	CITIGROUP COMMERCIAL	2.94%	05/10/2049	01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
	Totals for Cusip				0.00	0.00	0.00	0.00	0.00	0.00
17311QBK5	CITIGROUP COMMERCIAL	5.71%	12/10/2049	08/29/2012	2,600,000.00	3,028,898.44	2,686,753.42	2,622,541.48	0.00	(64,211.94)
	Totals for Cusip				2,600,000.00	3,028,898.44	2,686,753.42	2,622,541.48	0.00	(64,211.94)
17320DAE8	CITIGROUP COMMERCIAL	2.82%	04/10/2046	04/16/2013	3,500,000.00	3,534,767.95	3,458,230.30	3,520,527.15	62,296.85	0.00
	Totals for Cusip				3,500,000.00	3,534,767.95	3,458,230.30	3,520,527.15	62,296.85	0.00
17322MAV8	CITIGROUP COMMERCIAL	3.58%	05/10/2047	05/07/2014	7,580,000.00	7,655,185.26	7,756,088.71	7,850,813.69	94,724.98	0.00
	Totals for Cusip				7,580,000.00	7,655,185.26	7,756,088.71	7,850,813.69	94,724.98	0.00
17323VAY1	CITIGROUP COMMERCIAL	2.94%	04/10/2048	04/01/2015	800,000.00	807,979.60	771,274.32	787,221.60	15,947.28	0.00
	Totals for Cusip				800,000.00	807,979.60	771,274.32	787,221.60	15,947.28	0.00
17325GAC0	CITIGROUP COMMERCIAL	2.90%	11/15/2049	11/03/2016	12,000,000.00	12,119,772.00	12,119,772.00	11,625,668.40	0.00	(494,103.60)
	Totals for Cusip				12,000,000.00	12,119,772.00	12,119,772.00	11,625,668.40	0.00	(494,103.60)
31358S4W8	FNMA	7.50%	10/25/2040	07/01/2009	1,053,947.20	1,138,921.67	1,184,052.55	1,177,925.75	0.00	(6,126.80)
	Totals for Cusip				1,053,947.20	1,138,921.67	1,184,052.55	1,177,925.75	0.00	(6,126.80)
3136AEX69	FNMA ACES	2.39%	01/25/2023	06/12/2013	6,200,000.00	5,914,180.62	6,077,656.64	6,124,285.60	46,628.96	0.00
	Totals for Cusip				6,200,000.00	5,914,180.62	6,077,656.64	6,124,285.60	46,628.96	0.00

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3136AH2E9	FNMA	3.25%	07/25/2023	01/09/2014	7,400,000.00	7,261,457.20	7,642,117.64	7,639,975.34	0.00	(2,142.30)
	Totals for Cusip				7,400,000.00	7,261,457.20	7,642,117.64	7,639,975.34	0.00	(2,142.30)
3136AJB54	FNMA ACES	3.35%	03/25/2024	04/14/2014	8,699,000.00	8,785,983.91	8,990,371.27	8,976,122.30	0.00	(14,248.97)
	Totals for Cusip				8,699,000.00	8,785,983.91	8,990,371.27	8,976,122.30	0.00	(14,248.97)
3136AJB70	FNMA ACES	3.20%	03/25/2024	04/14/2014	6,475,000.00	6,410,249.35	6,749,999.08	6,563,943.19	0.00	(186,055.89)
	Totals for Cusip				6,475,000.00	6,410,249.35	6,749,999.08	6,563,943.19	0.00	(186,055.89)
3136AJDU7	FNMA ACES	3.51%	12/25/2023	02/12/2014	6,960,000.00	7,029,085.66	7,323,076.06	7,250,092.80	0.00	(72,983.26)
	Totals for Cusip				6,960,000.00	7,029,085.66	7,323,076.06	7,250,092.80	0.00	(72,983.26)
3136AKQP1	FNMA	2.88%	06/25/2024	07/11/2014	12,580,000.00	12,454,606.33	12,795,711.78	12,585,108.74	0.00	(210,603.04)
	Totals for Cusip				12,580,000.00	12,454,606.33	12,795,711.78	12,585,108.74	0.00	(210,603.04)
3136AN6U6	FNMA ACES	3.09%	04/25/2027	06/12/2015	14,400,000.00	14,255,732.16	14,616,633.60	14,431,919.04	0.00	(184,714.56)
	Totals for Cusip				14,400,000.00	14,255,732.16	14,616,633.60	14,431,919.04	0.00	(184,714.56)
3136APSZ6	FNMA ACES	2.83%	04/25/2025	07/16/2015	8,000,000.00	7,906,170.40	7,918,154.40	7,988,104.80	69,950.40	0.00
	Totals for Cusip				8,000,000.00	7,906,170.40	7,918,154.40	7,988,104.80	69,950.40	0.00
3136AQQC99	FNMA	2.94%	11/25/2025	12/11/2015	6,800,000.00	6,815,640.68	6,754,103.40	6,831,471.08	77,367.68	0.00
	Totals for Cusip				6,800,000.00	6,815,640.68	6,754,103.40	6,831,471.08	77,367.68	0.00
3136AQHL7	FNMA	2.71%	06/25/2025	10/07/2015	6,500,000.00	6,461,311.35	6,401,604.95	6,419,992.80	18,387.85	0.00
	Totals for Cusip				6,500,000.00	6,461,311.35	6,401,604.95	6,419,992.80	18,387.85	0.00
3136AQT6	FNMA ACES	2.98%	10/25/2025	11/06/2015	7,500,000.00	7,469,839.50	7,496,267.25	7,379,768.25	0.00	(116,499.00)
	Totals for Cusip				7,500,000.00	7,469,839.50	7,496,267.25	7,379,768.25	0.00	(116,499.00)
3136AR5S3	FNMA	2.47%	04/25/2026	05/11/2016	8,800,000.00	8,887,471.12	8,887,471.12	8,460,408.00	0.00	(427,063.12)
	Totals for Cusip				8,800,000.00	8,887,471.12	8,887,471.12	8,460,408.00	0.00	(427,063.12)

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3136AR5U8	FNMA	2.38%	04/25/2026	05/11/2016	9,500,000.00	9,475,555.55	9,475,555.55	9,039,643.30	0.00	(435,912.25)
	Totals for Cusip				9,500,000.00	9,475,555.55	9,475,555.55	9,039,643.30	0.00	(435,912.25)
3136ARF37	FNMA	2.48%	03/25/2026	04/12/2016	14,481,740.00	14,445,178.39	14,445,178.39	13,735,960.80	0.00	(709,217.59)
	Totals for Cusip				14,481,740.00	14,445,178.39	14,445,178.39	13,735,960.80	0.00	(709,217.59)
3136ARTE8	FNMA ACES	2.70%	02/25/2026	03/08/2016	21,000,000.00	21,209,397.30	21,209,397.30	20,616,015.00	0.00	(593,382.30)
	Totals for Cusip				21,000,000.00	21,209,397.30	21,209,397.30	20,616,015.00	0.00	(593,382.30)
3136AT5E0	FNMA	2.25%	07/25/2026	10/04/2016	13,745,739.00	13,710,379.74	13,710,379.74	12,835,525.03	0.00	(874,854.71)
	Totals for Cusip				13,745,739.00	13,710,379.74	13,710,379.74	12,835,525.03	0.00	(874,854.71)
3137B5JM6	FHLMC	3.53%	07/25/2023	11/06/2013	6,300,000.00	6,425,546.40	6,618,337.11	6,673,650.48	55,313.37	0.00
	Totals for Cusip				6,300,000.00	6,425,546.40	6,618,337.11	6,673,650.48	55,313.37	0.00
3137BGK24	FHLMC	3.06%	12/25/2024	02/10/2016	10,000,000.00	10,457,812.50	10,457,812.50	10,207,031.00	0.00	(250,781.50)
	Totals for Cusip				10,000,000.00	10,457,812.50	10,457,812.50	10,207,031.00	0.00	(250,781.50)
3137BLAC2	FHLMC	3.28%	06/25/2025	02/09/2016	8,500,000.00	9,033,906.25	9,033,906.25	8,782,381.05	0.00	(251,525.20)
	Totals for Cusip				8,500,000.00	9,033,906.25	9,033,906.25	8,782,381.05	0.00	(251,525.20)
3137BLMD7	FHLMC	3.16%	05/25/2025	10/01/2015	4,500,000.00	4,589,167.50	4,536,068.85	4,549,871.25	13,802.40	0.00
	Totals for Cusip				4,500,000.00	4,589,167.50	4,536,068.85	4,549,871.25	13,802.40	0.00
3137BLW95	FHLMC	3.33%	08/25/2025	02/09/2016	5,700,000.00	6,080,519.53	6,080,519.53	5,905,614.96	0.00	(174,904.57)
	Totals for Cusip				5,700,000.00	6,080,519.53	6,080,519.53	5,905,614.96	0.00	(174,904.57)
31392JAD1	FNMA	7.50%	07/25/2042	07/01/2009	3,762,819.78	4,066,197.13	4,407,895.78	4,339,413.21	0.00	(68,482.57)
	Totals for Cusip				3,762,819.78	4,066,197.13	4,407,895.78	4,339,413.21	0.00	(68,482.57)
31392MEM0	FHLMC	5.65%	07/25/2032	07/01/2009	735,674.70	787,516.81	841,868.83	803,364.06	0.00	(38,504.77)
	Totals for Cusip				735,674.70	787,516.81	841,868.83	803,364.06	0.00	(38,504.77)



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31392UZ56	FHLMC	5.25%	07/25/2033	07/01/2009	877,149.11	952,118.00	991,700.93	1,005,857.85	14,156.92	0.00
	Totals for Cusip				877,149.11	952,118.00	991,700.93	1,005,857.85	14,156.92	0.00
31392W7D6	FHLMC	7.50%	08/25/2042	07/01/2009	1,101,775.12	1,179,587.97	1,353,487.99	1,311,484.24	0.00	(42,003.75)
	Totals for Cusip				1,101,775.12	1,179,587.97	1,353,487.99	1,311,484.24	0.00	(42,003.75)
31394JYA9	FHLMC	4.50%	10/15/2023	07/01/2009	1,853,721.90	1,865,573.30	1,984,097.67	1,969,690.74	0.00	(14,406.93)
	Totals for Cusip				1,853,721.90	1,865,573.30	1,984,097.67	1,969,690.74	0.00	(14,406.93)
36251FAV8	GS MORTGAGE SECURITIES	3.14%	02/10/2048	02/13/2015	8,000,000.00	8,079,329.60	7,871,838.40	8,005,408.00	133,569.60	0.00
	Totals for Cusip				8,000,000.00	8,079,329.60	7,871,838.40	8,005,408.00	133,569.60	0.00
38375BGF3	GNMA	0.86%	10/20/2060	02/29/2012	3,879,904.77	3,803,134.45	3,841,116.98	3,837,845.44	0.00	(3,271.54)
	Totals for Cusip				3,879,904.77	3,803,134.45	3,841,116.98	3,837,845.44	0.00	(3,271.54)
38375BGS5	GNMA	0.88%	08/20/2058	02/29/2012	1,062,616.43	1,045,047.39	1,054,870.89	1,051,831.94	0.00	(3,038.95)
	Totals for Cusip				1,062,616.43	1,045,047.39	1,054,870.89	1,051,831.94	0.00	(3,038.95)
38375BHR6	GNMA	0.88%	05/20/2059	02/29/2012	1,624,384.79	1,603,201.82	1,617,035.43	1,614,501.38	0.00	(2,534.05)
38375BHR6	GNMA	0.88%	05/20/2059	02/20/2016	445.32	445.32	445.32	445.32	0.00	0.00
38375BHR6	GNMA	0.88%	05/20/2059	10/20/2016	1,131.88	1,131.88	1,131.88	1,131.88	0.00	0.00
	Totals for Cusip				1,625,961.99	1,604,779.02	1,618,612.63	1,616,078.58	0.00	(2,534.05)
46590LAS1	JPIMDB COMMERCIAL	2.88%	06/15/2049	05/04/2016	6,000,000.00	6,059,952.00	6,059,952.00	5,860,082.40	0.00	(199,869.60)
	Totals for Cusip				6,000,000.00	6,059,952.00	6,059,952.00	5,860,082.40	0.00	(199,869.60)
46630GAM7	JP MORGAN MORTGAGE	3.18%	07/25/2035	01/08/2007	588,722.52	576,879.07	589,007.40	587,485.32	0.00	(1,522.08)
46630GAM7	JP MORGAN MORTGAGE	3.18%	07/25/2035	07/01/2009	169,480.73	145,555.48	169,562.74	169,124.57	0.00	(438.17)
	Totals for Cusip				758,203.25	722,434.55	758,570.14	756,609.89	0.00	(1,960.25)
46637WAC7	JP MORGAN CHASE	3.14%	06/15/2045	06/22/2012	2,463,266.60	2,512,531.92	2,495,289.07	2,506,849.91	11,560.84	0.00

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	Totals for Cusip				2,463,266.60	2,512,531.92	2,495,289.07	2,506,849.91	11,560.84	0.00
46639EAD3	JP MORGAN CHASE	2.61%	12/15/2047	12/12/2012	4,000,000.00	4,039,980.00	3,910,409.60	4,005,947.60	95,538.00	0.00
	Totals for Cusip				4,000,000.00	4,039,980.00	3,910,409.60	4,005,947.60	95,538.00	0.00
46639JAD2	JP MORGAN CHASE	2.88%	12/15/2047	03/01/2013	8,500,000.00	8,584,932.00	8,396,896.70	8,594,519.15	197,622.45	0.00
	Totals for Cusip				8,500,000.00	8,584,932.00	8,396,896.70	8,594,519.15	197,622.45	0.00
46639YAP2	JP MORGAN CHASE	2.69%	04/15/2046	05/02/2013	4,500,000.00	4,544,995.50	4,359,658.05	4,549,108.05	189,450.00	0.00
	Totals for Cusip				4,500,000.00	4,544,995.50	4,359,658.05	4,549,108.05	189,450.00	0.00
46643PBD1	JPMBB COMMERCIAL	3.41%	11/15/2047	11/04/2014	3,000,000.00	3,029,979.00	3,008,277.30	3,075,144.30	66,867.00	0.00
	Totals for Cusip				3,000,000.00	3,029,979.00	3,008,277.30	3,075,144.30	66,867.00	0.00
50219XAA7	LSTAR SECURITIES	2.62%	11/01/2021	11/15/2016	3,214,478.24	3,167,806.59	3,167,806.59	3,169,499.01	1,692.42	0.00
	Totals for Cusip				3,214,478.24	3,167,806.59	3,167,806.59	3,169,499.01	1,692.42	0.00
54910LAA7	LSTAR SECURITIES	2.62%	08/01/2020	08/18/2015	3,440,435.56	3,383,146.11	3,377,475.59	3,436,171.83	58,696.24	0.00
	Totals for Cusip				3,440,435.56	3,383,146.11	3,377,475.59	3,436,171.83	58,696.24	0.00
55265K2D0	MASTER ASSET	5.25%	12/25/2033	02/29/2012	434,704.01	439,040.16	445,059.36	439,862.29	0.00	(5,197.07)
	Totals for Cusip				434,704.01	439,040.16	445,059.36	439,862.29	0.00	(5,197.07)
576433UM6	MASTR ADJUSTABLE RATE	3.05%	11/21/2034	02/29/2012	2,608,046.40	2,527,335.18	2,664,507.22	2,659,459.08	0.00	(5,048.14)
	Totals for Cusip				2,608,046.40	2,527,335.18	2,664,507.22	2,659,459.08	0.00	(5,048.14)
61761QAD5	MORGAN STANLEY BAML	2.86%	12/15/2048	02/05/2013	3,100,000.00	3,130,987.29	3,051,845.53	3,127,924.18	76,078.65	0.00
	Totals for Cusip				3,100,000.00	3,130,987.29	3,051,845.53	3,127,924.18	76,078.65	0.00
61763BAT1	MORGAN STANLEY BAML	3.77%	11/15/2046	11/26/2013	7,600,000.00	7,675,869.28	7,912,153.28	7,935,505.80	23,352.52	0.00
	Totals for Cusip				7,600,000.00	7,675,869.28	7,912,153.28	7,935,505.80	23,352.52	0.00
61765TAE3	MORGAN STANLEY BAML	3.37%	10/15/2048	10/07/2015	4,500,000.00	4,544,963.55	4,471,207.65	4,526,547.75	55,340.10	0.00

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Totals for Cusip					4,500,000.00	4,544,963.55	4,471,207.65	4,526,547.75	55,340.10	0.00
61767FAZ4	MORGAN STANLEY CAPITAL I	2.53%	08/15/2049	08/12/2016	17,000,000.00	17,169,303.00	17,169,303.00	16,080,840.60	0.00	(1,088,462.40)
Totals for Cusip					17,000,000.00	17,169,303.00	17,169,303.00	16,080,840.60	0.00	(1,088,462.40)
90270RBD5	UBS BARCLAYS	2.79%	12/10/2045	12/06/2012	4,700,000.00	4,817,462.40	4,626,013.54	4,737,025.66	111,012.12	0.00
Totals for Cusip					4,700,000.00	4,817,462.40	4,626,013.54	4,737,025.66	111,012.12	0.00
90270YBE8	UBS BARCLAY COMM MORT	2.92%	03/10/2046	02/15/2013	8,500,000.00	8,584,947.30	8,405,117.05	8,549,304.25	144,187.20	0.00
Totals for Cusip					8,500,000.00	8,584,947.30	8,405,117.05	8,549,304.25	144,187.20	0.00
90349GBE4	UBS-BARCLAYS	2.97%	04/10/2046	04/11/2013	7,000,000.00	7,069,958.98	6,909,045.50	7,060,992.40	151,946.90	0.00
Totals for Cusip					7,000,000.00	7,069,958.98	6,909,045.50	7,060,992.40	151,946.90	0.00
92922FJF6	WASHINGTON MUTUAL	2.82%	10/25/2033	02/29/2012	734,158.61	721,792.42	742,741.52	737,372.61	0.00	(5,368.91)
Totals for Cusip					734,158.61	721,792.42	742,741.52	737,372.61	0.00	(5,368.91)
92979FAE0	WACHOVIA BANK COMM	5.61%	05/15/2046	10/25/2013	14,975,059.76	16,481,925.14	15,463,510.28	15,207,417.28	0.00	(256,093.00)
Totals for Cusip					14,975,059.76	16,481,925.14	15,463,510.28	15,207,417.28	0.00	(256,093.00)
933634AJ6	WASHINGTON MUTUAL MTG	2.83%	03/25/2037	02/29/2012	1,926,018.74	1,497,304.31	1,810,971.08	1,832,085.65	21,114.57	0.00
Totals for Cusip					1,926,018.74	1,497,304.31	1,810,971.08	1,832,085.65	21,114.57	0.00
9393362L6	WASHINGTON MUTUAL	5.00%	03/25/2020	02/14/2005	334,620.80	338,280.71	334,209.52	335,099.17	889.65	0.00
Totals for Cusip					334,620.80	338,280.71	334,209.52	335,099.17	889.65	0.00
94989KAU7	WELLS FARGO COMMERCIAL	3.37%	06/15/2048	06/19/2015	9,700,000.00	9,796,369.50	9,622,867.54	9,828,857.71	205,990.17	0.00
Totals for Cusip					9,700,000.00	9,796,369.50	9,622,867.54	9,828,857.71	205,990.17	0.00
94989NBD8	WELLS FARGO COMMERCIAL	3.41%	09/15/2058	07/27/2015	11,000,000.00	11,109,934.00	10,936,398.00	11,198,249.70	261,851.70	0.00
Totals for Cusip					11,000,000.00	11,109,934.00	10,936,398.00	11,198,249.70	261,851.70	0.00
94989VAC3	WELLS FARGO COML MTG	3.35%	09/15/2057	09/25/2015	5,700,000.00	5,756,606.70	5,640,340.95	5,763,802.38	123,461.43	0.00



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Totals for Cusip					5,700,000.00	5,756,606.70	5,640,340.95	5,763,802.38	123,461.43	0.00
95000KBA2	WELLS FARGO COMMERCIAL	2.64%	11/15/2049	09/29/2016	12,000,000.00	12,119,076.00	12,119,076.00	11,376,178.80	0.00	(742,897.20)
Totals for Cusip					12,000,000.00	12,119,076.00	12,119,076.00	11,376,178.80	0.00	(742,897.20)
Totals for CMO					458,912,652.74	464,044,724.09	463,822,410.95	458,801,603.78	3,019,502.89	(8,040,310.06)
Corporate										
00164VAD5	AMC NETWORKS INC	5.00%	04/01/2024	03/23/2016	2,705,000.00	2,705,000.00	2,705,000.00	2,718,525.00	13,525.00	0.00
Totals for Cusip					2,705,000.00	2,705,000.00	2,705,000.00	2,718,525.00	13,525.00	0.00
001957BD0	AT&T CORP	8.25%	11/15/2031	07/01/2009	32,000.00	36,933.79	42,754.56	44,484.19	1,729.63	0.00
Totals for Cusip					32,000.00	36,933.79	42,754.56	44,484.19	1,729.63	0.00
00206RCG5	AT&T INC	4.80%	06/15/2044	06/03/2014	3,260,000.00	3,248,133.60	2,986,603.36	3,080,419.64	93,816.28	0.00
Totals for Cusip					3,260,000.00	3,248,133.60	2,986,603.36	3,080,419.64	93,816.28	0.00
00206RCN0	AT&T CORP	3.40%	05/15/2025	04/23/2015	5,710,000.00	5,693,098.40	5,487,823.90	5,503,429.33	15,605.43	0.00
Totals for Cusip					5,710,000.00	5,693,098.40	5,487,823.90	5,503,429.33	15,605.43	0.00
00206RCP5	AT&T CORP	4.50%	05/15/2035	04/23/2015	790,000.00	787,716.90	730,640.19	763,271.14	32,630.95	0.00
Totals for Cusip					790,000.00	787,716.90	730,640.19	763,271.14	32,630.95	0.00
00206RCQ3	AT&T CORP	4.75%	05/15/2046	04/23/2015	1,060,000.00	1,056,226.40	970,531.76	1,004,264.14	33,732.38	0.00
00206RCQ3	AT&T CORP	4.75%	05/15/2046	06/16/2015	1,050,000.00	964,225.50	961,375.80	994,789.95	33,414.15	0.00
Totals for Cusip					2,110,000.00	2,020,451.90	1,931,907.56	1,999,054.09	67,146.53	0.00
00206RDH2	AT&T CORP	5.15%	03/15/2042	03/03/2016	3,600,000.00	3,369,600.00	3,369,600.00	3,586,219.20	216,619.20	0.00
Totals for Cusip					3,600,000.00	3,369,600.00	3,369,600.00	3,586,219.20	216,619.20	0.00
00206RDJ8	AT&T CORP	4.50%	03/09/2048	12/15/2016	43,000.00	44,732.37	44,732.37	38,638.64	0.00	(6,093.73)
Totals for Cusip					43,000.00	44,732.37	44,732.37	38,638.64	0.00	(6,093.73)

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00206RDK5	AT&T CORP	4.55%	03/09/2049	12/15/2016	2,010,000.00	2,111,575.35	2,111,575.35	1,815,564.66	0.00	(296,010.69)
	Totals for Cusip				2,010,000.00	2,111,575.35	2,111,575.35	1,815,564.66	0.00	(296,010.69)
00209TAB1	AT&T BROADBAND CORP	9.46%	11/15/2022	10/18/2005	390,000.00	511,578.60	538,448.82	527,866.17	0.00	(10,582.65)
	Totals for Cusip				390,000.00	511,578.60	538,448.82	527,866.17	0.00	(10,582.65)
002824BD1	ABBOTT LABORATORIES	2.90%	11/30/2021	11/17/2016	5,860,000.00	5,849,627.80	5,849,627.80	5,843,299.00	0.00	(6,328.80)
	Totals for Cusip				5,860,000.00	5,849,627.80	5,849,627.80	5,843,299.00	0.00	(6,328.80)
00287YAQ2	ABBVIE INC	3.60%	05/14/2025	05/05/2015	2,520,000.00	2,515,590.00	2,487,076.20	2,496,029.76	8,953.56	0.00
	Totals for Cusip				2,520,000.00	2,515,590.00	2,487,076.20	2,496,029.76	8,953.56	0.00
00287YAR0	ABBVIE INC	4.50%	05/14/2035	05/05/2015	3,700,000.00	3,674,433.00	3,624,508.90	3,635,349.90	10,841.00	0.00
00287YAR0	ABBVIE INC	4.50%	05/14/2035	05/05/2015	265,000.00	265,238.50	259,593.21	260,369.66	776.45	0.00
00287YAR0	ABBVIE INC	4.50%	05/14/2035	05/05/2015	265,000.00	265,068.90	259,593.21	260,369.66	776.45	0.00
	Totals for Cusip				4,230,000.00	4,204,740.40	4,143,695.32	4,156,089.22	12,393.90	0.00
00440EAJ6	ACE INA HOLDINGS INC	5.70%	02/15/2017	02/05/2007	200,000.00	199,846.00	209,270.20	200,991.40	0.00	(8,278.80)
	Totals for Cusip				200,000.00	199,846.00	209,270.20	200,991.40	0.00	(8,278.80)
00507UAS0	ACTAVIS FUNDING SCS	3.80%	03/15/2025	03/03/2015	2,090,000.00	2,082,580.50	2,079,326.37	2,092,462.02	13,135.65	0.00
	Totals for Cusip				2,090,000.00	2,082,580.50	2,079,326.37	2,092,462.02	13,135.65	0.00
00507UAT8	ACTAVIS FUNDING SCS	4.55%	03/15/2035	03/03/2015	3,365,000.00	3,350,530.50	3,270,298.81	3,330,650.08	60,351.27	0.00
	Totals for Cusip				3,365,000.00	3,350,530.50	3,270,298.81	3,330,650.08	60,351.27	0.00
00817YAG3	AETNA INC	6.75%	12/15/2037	11/29/2007	2,315,000.00	2,299,304.30	2,914,661.40	3,008,599.47	93,938.07	0.00
00817YAG3	AETNA INC	6.75%	12/15/2037	02/29/2012	625,000.00	816,137.50	786,895.63	812,256.87	25,361.24	0.00
	Totals for Cusip				2,940,000.00	3,115,441.80	3,701,557.03	3,820,856.34	119,299.31	0.00
01959EAB4	ALLIED WORLD ASSURANCE	5.50%	11/15/2020	11/09/2010	935,000.00	930,736.40	1,018,807.79	1,008,610.68	0.00	(10,197.11)

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Totals for Cusip					935,000.00	930,736.40	1,018,807.79	1,008,610.68	0.00	(10,197.11)
02209SAN3	ALTRIA GROUP INC	2.85%	08/09/2022	04/25/2014	10,000.00	9,534.80	9,748.81	10,012.25	263.44	0.00
Totals for Cusip					10,000.00	9,534.80	9,748.81	10,012.25	263.44	0.00
02209SAS2	ALTRIA GROUP INC	4.00%	01/31/2024	10/28/2013	4,265,000.00	4,238,471.70	4,418,476.03	4,506,471.51	87,995.48	0.00
Totals for Cusip					4,265,000.00	4,238,471.70	4,418,476.03	4,506,471.51	87,995.48	0.00
02364WAV7	AMERICA MOVIL SAB DE CV	5.00%	03/30/2020	02/29/2012	510,000.00	579,207.00	553,416.81	545,371.56	0.00	(8,045.25)
Totals for Cusip					510,000.00	579,207.00	553,416.81	545,371.56	0.00	(8,045.25)
026874DA2	AMERICAN INTERNATIONAL	4.50%	07/16/2044	07/09/2014	1,850,000.00	1,838,844.50	1,710,802.30	1,824,238.75	113,436.45	0.00
Totals for Cusip					1,850,000.00	1,838,844.50	1,710,802.30	1,824,238.75	113,436.45	0.00
031162CE8	AMGEN INC	4.66%	06/15/2051	05/25/2016	5,633,000.00	5,506,681.55	5,506,681.55	5,413,921.36	0.00	(92,760.19)
Totals for Cusip					5,633,000.00	5,506,681.55	5,506,681.55	5,413,921.36	0.00	(92,760.19)
032510AC3	ANADARDO PETROLEUM	6.20%	03/15/2040	02/02/2016	205,000.00	154,203.05	154,203.05	234,784.66	80,581.61	0.00
032510AC3	ANADARDO PETROLEUM	6.20%	03/15/2040	02/03/2016	400,000.00	300,060.00	300,060.00	458,116.40	158,056.40	0.00
Totals for Cusip					605,000.00	454,263.05	454,263.05	692,901.06	238,638.01	0.00
032511AY3	ANANDARKO PETROLIUM	6.45%	09/15/2036	01/14/2011	780,000.00	764,782.20	751,810.02	928,329.48	176,519.46	0.00
Totals for Cusip					780,000.00	764,782.20	751,810.02	928,329.48	176,519.46	0.00
032511BB2	ANANDARKO PETROLIUM	0.00%	10/10/2036	12/12/2013	5,000,000.00	1,762,500.00	1,800,000.00	2,021,560.00	221,560.00	0.00
Totals for Cusip					5,000,000.00	1,762,500.00	1,800,000.00	2,021,560.00	221,560.00	0.00
032511BN6	ANANDARKO PETROLIUM	5.55%	03/15/2026	03/14/2016	1,355,000.00	1,350,799.50	1,350,799.50	1,516,597.30	165,797.80	0.00
Totals for Cusip					1,355,000.00	1,350,799.50	1,350,799.50	1,516,597.30	165,797.80	0.00
03523TAV0	ANHEUSER-BUSCH INBEV	5.00%	04/15/2020	02/29/2012	540,000.00	632,187.72	591,076.98	586,950.84	0.00	(4,126.14)
Totals for Cusip					540,000.00	632,187.72	591,076.98	586,950.84	0.00	(4,126.14)

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035242AM8	ANHEUSER-BUSCH INBEV	4.70%	02/01/2036	01/13/2016	4,330,000.00	4,293,887.80	4,293,887.80	4,554,588.44	260,700.64	0.00
	Totals for Cusip				4,330,000.00	4,293,887.80	4,293,887.80	4,554,588.44	260,700.64	0.00
035242AN6	ANHEUSER-BUSCH INBEV	4.90%	02/01/2046	01/13/2016	1,150,000.00	1,147,297.50	1,147,297.50	1,243,000.50	95,703.00	0.00
	Totals for Cusip				1,150,000.00	1,147,297.50	1,147,297.50	1,243,000.50	95,703.00	0.00
037411AW5	APACHE CORP	5.10%	09/01/2040	07/21/2016	1,375,000.00	1,476,392.50	1,476,392.50	1,438,498.88	0.00	(37,893.62)
	Totals for Cusip				1,375,000.00	1,476,392.50	1,476,392.50	1,438,498.88	0.00	(37,893.62)
04650NAB0	AT&T INC	5.35%	09/01/2040	05/12/2011	194,000.00	146,281.07	191,617.10	199,237.42	7,620.32	0.00
	Totals for Cusip				194,000.00	146,281.07	191,617.10	199,237.42	7,620.32	0.00
05463HAA9	AXIS SPECIALTY FINANCE	5.88%	06/01/2020	03/18/2010	1,240,000.00	1,235,337.60	1,369,353.08	1,359,196.24	0.00	(10,156.84)
	Totals for Cusip				1,240,000.00	1,235,337.60	1,369,353.08	1,359,196.24	0.00	(10,156.84)
055451AV0	BHP BILLITON FIN USA LTD	5.00%	09/30/2043	09/25/2013	2,450,000.00	2,449,632.50	2,202,069.80	2,736,552.00	534,482.20	0.00
	Totals for Cusip				2,450,000.00	2,449,632.50	2,202,069.80	2,736,552.00	534,482.20	0.00
05565QBZ0	BP CAPITAL MARKETS PLC	3.24%	05/06/2022	05/31/2016	120,000.00	123,763.20	123,763.20	122,535.96	0.00	(1,227.24)
	Totals for Cusip				120,000.00	123,763.20	123,763.20	122,535.96	0.00	(1,227.24)
058498AR7	BALL CORP	5.00%	03/15/2022	02/24/2012	3,350,000.00	3,350,000.00	3,417,000.00	3,509,125.00	92,125.00	0.00
	Totals for Cusip				3,350,000.00	3,350,000.00	3,417,000.00	3,509,125.00	92,125.00	0.00
059165EC0	BALTIMORE GAS & ELECTRIC	6.35%	10/01/2036	08/17/2007	1,285,000.00	1,283,189.26	1,601,108.72	1,631,297.22	30,188.50	0.00
	Totals for Cusip				1,285,000.00	1,283,189.26	1,601,108.72	1,631,297.22	30,188.50	0.00
060505DA9	BANK OF AMERICA CORP	5.42%	03/15/2017	02/29/2012	990,000.00	990,196.02	1,030,484.07	997,173.54	0.00	(33,310.53)
	Totals for Cusip				990,000.00	990,196.02	1,030,484.07	997,173.54	0.00	(33,310.53)
060505DR2	BANK OF AMERICA CORP	8.00%	01/30/3100	01/24/2008	6,500,000.00	6,500,000.00	6,613,750.00	6,678,750.00	65,000.00	0.00
	Totals for Cusip				6,500,000.00	6,500,000.00	6,613,750.00	6,678,750.00	65,000.00	0.00
060505DR2	BANK OF AMERICA CORP	8.00%	01/30/3100	12/04/2013	1,770,000.00	1,961,160.00	1,800,975.00	1,818,675.00	17,700.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip				8,270,000.00	8,461,160.00	8,414,725.00	8,497,425.00	82,700.00	0.00
06050TKN1	BANK OF AMERICA	5.30%	03/15/2017	07/01/2009	2,570,000.00	2,180,508.79	2,673,506.75	2,589,904.65	0.00	(83,602.10)
	Totals for Cusip				2,570,000.00	2,180,508.79	2,673,506.75	2,589,904.65	0.00	(83,602.10)
06051GDX4	BANK OF AMERICA CORP	5.65%	05/01/2018	05/09/2012	2,210,000.00	2,356,346.20	2,376,430.68	2,315,554.02	0.00	(60,876.66)
	Totals for Cusip				2,210,000.00	2,356,346.20	2,376,430.68	2,315,554.02	0.00	(60,876.66)
06051GDZ9	BANK OF AMERICA CORP	7.62%	06/01/2019	02/29/2012	420,000.00	474,874.26	486,493.56	471,960.72	0.00	(14,532.84)
	Totals for Cusip				420,000.00	474,874.26	486,493.56	471,960.72	0.00	(14,532.84)
06051GEC9	BANK OF AMERICA CORP	5.62%	07/01/2020	02/29/2012	190,000.00	197,111.32	211,046.11	208,915.07	0.00	(2,131.04)
	Totals for Cusip				190,000.00	197,111.32	211,046.11	208,915.07	0.00	(2,131.04)
06051GEM7	BANK OF AMERICA CORP	5.70%	01/24/2022	01/19/2012	1,015,000.00	1,010,797.90	1,144,609.41	1,140,086.57	0.00	(4,522.84)
06051GEM7	BANK OF AMERICA CORP	5.70%	01/24/2022	03/27/2015	1,930,000.00	2,251,094.10	2,176,449.42	2,167,849.34	0.00	(8,600.08)
06051GEM7	BANK OF AMERICA CORP	5.70%	01/24/2022	06/21/2016	885,000.00	1,015,351.65	1,015,351.65	994,065.63	0.00	(21,286.02)
	Totals for Cusip				3,830,000.00	4,277,243.65	4,336,410.48	4,302,001.54	0.00	(34,408.94)
06051GEU9	BANK OF AMERICA CORP	3.30%	01/11/2023	03/19/2013	4,795,000.00	4,765,414.85	4,719,838.38	4,811,015.30	91,176.92	0.00
	Totals for Cusip				4,795,000.00	4,765,414.85	4,719,838.38	4,811,015.30	91,176.92	0.00
06051GEX3	BANK OF AMERICA CORP	2.60%	01/15/2019	10/17/2013	6,675,000.00	6,673,865.25	6,696,753.83	6,732,057.90	35,304.07	0.00
	Totals for Cusip				6,675,000.00	6,673,865.25	6,696,753.83	6,732,057.90	35,304.07	0.00
06051GFB0	BANK OF AMERICA CORP	4.12%	01/22/2024	01/15/2014	7,440,000.00	7,434,568.80	7,684,404.00	7,732,027.44	47,623.44	0.00
	Totals for Cusip				7,440,000.00	7,434,568.80	7,684,404.00	7,732,027.44	47,623.44	0.00
06051GFF1	BANK OF AMERICA CORP	4.00%	04/01/2024	03/27/2014	2,705,000.00	2,694,856.25	2,766,444.08	2,789,772.00	23,327.92	0.00
	Totals for Cusip				2,705,000.00	2,694,856.25	2,766,444.08	2,789,772.00	23,327.92	0.00
06051GFH7	BANK OF AMERICA CORP	4.20%	08/26/2024	10/03/2014	1,310,000.00	1,313,419.10	1,299,753.18	1,334,502.24	34,749.06	0.00

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	Totals for Cusip				1,310,000.00	1,313,419.10	1,299,753.18	1,334,502.24	34,749.06	0.00
06051GFU8	BANK OF AMERICA CORP	4.45%	03/03/2026	02/29/2016	3,870,000.00	3,870,000.00	3,870,000.00	3,988,182.06	118,182.06	0.00
	Totals for Cusip				3,870,000.00	3,870,000.00	3,870,000.00	3,988,182.06	118,182.06	0.00
06423KAA9	BANK ONE CAPITAL III	8.75%	09/01/2030	07/01/2009	5,000,000.00	4,697,080.00	7,160,905.00	7,037,350.00	0.00	(123,555.00)
	Totals for Cusip				5,000,000.00	4,697,080.00	7,160,905.00	7,037,350.00	0.00	(123,555.00)
064255AW2	BANK OF TOKYO-MITSUBISHI	3.75%	03/10/2024	03/04/2014	1,755,000.00	1,751,226.75	1,797,930.81	1,815,884.46	17,953.65	0.00
	Totals for Cusip				1,755,000.00	1,751,226.75	1,797,930.81	1,815,884.46	17,953.65	0.00
06738EAN5	BARCLAYS PLC	4.38%	01/12/2026	01/05/2016	2,705,000.00	2,691,799.60	2,691,799.60	2,739,683.51	47,883.91	0.00
	Totals for Cusip				2,705,000.00	2,691,799.60	2,691,799.60	2,739,683.51	47,883.91	0.00
073902PR3	BEAR STEARNS CO INC	6.40%	10/02/2017	09/27/2007	995,000.00	992,094.60	1,071,542.37	1,030,766.27	0.00	(40,776.10)
	Totals for Cusip				995,000.00	992,094.60	1,071,542.37	1,030,766.27	0.00	(40,776.10)
075887BF5	BECTON DICKINSON & CO	3.73%	12/15/2024	12/04/2014	1,245,000.00	1,245,000.00	1,255,614.87	1,273,164.39	17,549.52	0.00
	Totals for Cusip				1,245,000.00	1,245,000.00	1,255,614.87	1,273,164.39	17,549.52	0.00
084423AL6	BERKLEY WR CORP	6.15%	08/15/2019	08/19/2004	1,025,000.00	1,018,593.75	1,139,403.33	1,116,540.70	0.00	(22,862.63)
084423AL6	BERKLEY WR CORP	6.15%	08/15/2019	03/31/2006	475,000.00	470,102.75	528,016.18	517,421.30	0.00	(10,594.88)
	Totals for Cusip				1,500,000.00	1,488,696.50	1,667,419.51	1,633,962.00	0.00	(33,457.51)
084670BS6	BERKSHIRE HATHAWAY INC	3.12%	03/15/2026	03/08/2016	3,765,000.00	3,761,460.90	3,761,460.90	3,740,546.33	0.00	(20,914.57)
	Totals for Cusip				3,765,000.00	3,761,460.90	3,761,460.90	3,740,546.33	0.00	(20,914.57)
120111BM0	BUILDING MATERIALS CORP	5.38%	11/15/2024	10/27/2014	2,185,000.00	2,185,000.00	2,179,537.50	2,245,087.50	65,550.00	0.00
	Totals for Cusip				2,185,000.00	2,185,000.00	2,179,537.50	2,245,087.50	65,550.00	0.00
120568AT7	BUNGE LTD FINANCE CORP	8.50%	06/15/2019	06/04/2009	1,435,000.00	1,434,956.95	1,660,840.30	1,644,013.49	0.00	(16,826.81)
120568AT7	BUNGE LTD FINANCE CORP	8.50%	06/15/2019	07/01/2009	250,000.00	261,413.00	289,345.00	286,413.50	0.00	(2,931.50)

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Totals for Cusip					1,685,000.00	1,696,369.95	1,950,185.30	1,930,426.99	0.00	(19,758.31)
12189PAF9	BURLINGTON NORTH SANTA	7.57%	01/02/2021	07/01/2009	1,277,314.24	1,477,431.06	1,407,787.04	1,372,716.84	0.00	(35,070.20)
Totals for Cusip					1,277,314.24	1,477,431.06	1,407,787.04	1,372,716.84	0.00	(35,070.20)
12189TAJ3	BURLINGTON NORTH SANTA	6.70%	08/01/2028	02/02/2006	1,450,000.00	1,614,328.50	1,776,574.80	1,846,905.60	70,330.80	0.00
Totals for Cusip					1,450,000.00	1,614,328.50	1,776,574.80	1,846,905.60	70,330.80	0.00
12189TAX2	BURLINGTON NORTH SANTA	6.20%	08/15/2036	08/14/2006	810,000.00	805,310.10	953,493.93	1,037,912.94	84,419.01	0.00
12189TAX2	BURLINGTON NORTH SANTA	6.20%	08/15/2036	09/05/2006	10,000.00	10,247.90	11,771.53	12,813.74	1,042.21	0.00
Totals for Cusip					820,000.00	815,558.00	965,265.46	1,050,726.68	85,461.22	0.00
1248EPBG7	CCO HOLDINGS LLC / CAP	5.38%	05/01/2025	04/13/2015	2,500,000.00	2,500,000.00	2,487,500.00	2,575,000.00	87,500.00	0.00
Totals for Cusip					2,500,000.00	2,500,000.00	2,487,500.00	2,575,000.00	87,500.00	0.00
125094AQ5	CPD FINANCIAL	3.15%	07/24/2024	07/21/2014	3,290,000.00	3,277,695.40	3,304,870.80	3,336,685.10	31,814.30	0.00
Totals for Cusip					3,290,000.00	3,277,695.40	3,304,870.80	3,336,685.10	31,814.30	0.00
12527GAE3	CF INDUSTRIES INC	5.38%	03/15/2044	03/06/2014	1,615,000.00	1,610,930.20	1,404,592.96	1,332,875.65	0.00	(71,717.31)
Totals for Cusip					1,615,000.00	1,610,930.20	1,404,592.96	1,332,875.65	0.00	(71,717.31)
125509BH1	CIGNA CORP	6.15%	11/15/2036	11/07/2006	735,000.00	731,001.60	836,920.98	852,269.99	15,349.01	0.00
125509BH1	CIGNA CORP	6.15%	11/15/2036	01/24/2007	370,000.00	365,471.20	421,307.16	429,033.87	7,726.71	0.00
Totals for Cusip					1,105,000.00	1,096,472.80	1,258,228.14	1,281,303.86	23,075.72	0.00
125509BJ7	CIGNA CORP	5.38%	03/15/2017	03/12/2007	1,675,000.00	1,662,102.50	1,745,561.05	1,687,771.88	0.00	(57,789.17)
Totals for Cusip					1,675,000.00	1,662,102.50	1,745,561.05	1,687,771.88	0.00	(57,789.17)
125509BQ1	CIGNA CORP	5.88%	03/15/2041	03/02/2011	1,260,000.00	1,251,885.60	1,449,178.92	1,448,361.18	0.00	(817.74)
125509BQ1	CIGNA CORP	5.88%	03/15/2041	02/29/2012	1,340,000.00	1,506,973.38	1,541,190.28	1,540,320.62	0.00	(869.66)
Totals for Cusip					2,600,000.00	2,758,858.98	2,990,369.20	2,988,681.80	0.00	(1,687.40)

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12592BAF1	CNH INDUSTRIAL CAPITAL L	4.88%	04/01/2021	03/14/2016	1,635,000.00	1,625,958.45	1,625,958.45	1,700,400.00	74,441.55	0.00
	Totals for Cusip				1,635,000.00	1,625,958.45	1,625,958.45	1,700,400.00	74,441.55	0.00
12625GAC8	CNOOC FINANCE 2013 LTD	3.00%	05/09/2023	05/02/2013	995,000.00	979,846.15	931,287.17	960,374.00	29,086.83	0.00
	Totals for Cusip				995,000.00	979,846.15	931,287.17	960,374.00	29,086.83	0.00
126410LK3	CSX TRANSPORTATION INC	9.75%	06/15/2020	07/01/2009	1,953,000.00	2,273,581.04	2,481,126.35	2,404,373.45	0.00	(76,752.90)
	Totals for Cusip				1,953,000.00	2,273,581.04	2,481,126.35	2,404,373.45	0.00	(76,752.90)
126650BQ2	CVS CAREMARK CORP	6.94%	01/10/2030	02/29/2012	327,643.63	376,803.27	374,609.69	384,290.26	9,680.57	0.00
	Totals for Cusip				327,643.63	376,803.27	374,609.69	384,290.26	9,680.57	0.00
126650CD0	CVS CAREMARK CORP	5.30%	12/05/2043	12/02/2013	605,000.00	603,826.30	649,820.22	685,516.43	35,696.21	0.00
	Totals for Cusip				605,000.00	603,826.30	649,820.22	685,516.43	35,696.21	0.00
126650CN8	CVS CAREMARK CORP	5.12%	07/20/2045	07/13/2015	1,805,000.00	1,798,411.75	1,901,442.96	2,011,576.84	110,133.88	0.00
	Totals for Cusip				1,805,000.00	1,798,411.75	1,901,442.96	2,011,576.84	110,133.88	0.00
136385AL5	CANADIAN NATURAL	6.25%	03/15/2038	11/01/2016	2,500,000.00	2,813,750.00	2,813,750.00	2,844,160.00	30,410.00	0.00
	Totals for Cusip				2,500,000.00	2,813,750.00	2,813,750.00	2,844,160.00	30,410.00	0.00
141781AX2	CARGILL INC	6.00%	11/27/2017	11/19/2007	1,370,000.00	1,363,492.50	1,470,748.43	1,425,872.71	0.00	(44,875.72)
	Totals for Cusip				1,370,000.00	1,363,492.50	1,470,748.43	1,425,872.71	0.00	(44,875.72)
144141DD7	CAROLINA POWER & LIGHT	4.10%	03/15/2043	06/26/2014	2,190,000.00	2,171,625.90	2,125,572.39	2,189,737.20	64,164.81	0.00
	Totals for Cusip				2,190,000.00	2,171,625.90	2,125,572.39	2,189,737.20	64,164.81	0.00
15189XAD0	CENTERPOINT ENER	6.95%	03/15/2033	01/07/2004	400,000.00	397,666.93	526,824.40	532,643.60	5,819.20	0.00
	Totals for Cusip				400,000.00	397,666.93	526,824.40	532,643.60	5,819.20	0.00
161175AZ7	CHARTER COMM OPT LLC	6.38%	10/23/2035	12/01/2016	1,830,000.00	1,830,000.00	1,830,000.00	2,089,552.56	259,552.56	0.00
	Totals for Cusip				1,830,000.00	1,830,000.00	1,830,000.00	2,089,552.56	259,552.56	0.00

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161175BA1	CHARTER COMM OPT LLC	6.48%	10/23/2045	12/01/2016	2,215,000.00	2,215,000.00	2,215,000.00	2,560,714.99	345,714.99	0.00
161175BA1	CHARTER COMM OPT LLC	6.48%	10/23/2045	12/01/2016	696,000.00	842,859.93	842,859.93	804,630.98	0.00	(38,228.95)
	Totals for Cusip				2,911,000.00	3,057,859.93	3,057,859.93	3,365,345.97	345,714.99	(38,228.95)
169905AE6	CHOICE HOTELS INTL INC	5.75%	07/01/2022	07/09/2013	1,525,000.00	1,603,156.25	1,631,750.00	1,627,937.50	0.00	(3,812.50)
	Totals for Cusip				1,525,000.00	1,603,156.25	1,631,750.00	1,627,937.50	0.00	(3,812.50)
171232AP6	CHUBB CORP	6.38%	03/29/2067	01/22/2010	1,200,000.00	1,152,000.00	1,152,396.00	1,128,000.00	0.00	(24,396.00)
171232AP6	CHUBB CORP	6.38%	03/29/2067	01/28/2010	1,545,000.00	1,483,200.00	1,483,709.85	1,452,300.00	0.00	(31,409.85)
171232AP6	CHUBB CORP	6.38%	03/29/2067	02/09/2010	350,000.00	339,500.00	336,115.50	329,000.00	0.00	(7,115.50)
	Totals for Cusip				3,095,000.00	2,974,700.00	2,972,221.35	2,909,300.00	0.00	(62,921.35)
172967EW7	CITIGROUP INC	8.12%	07/15/2039	07/20/2009	535,000.00	524,144.85	767,338.20	794,974.69	27,636.49	0.00
172967EW7	CITIGROUP INC	8.12%	07/15/2039	06/24/2011	305,000.00	385,016.75	437,454.48	453,209.87	15,755.39	0.00
172967EW7	CITIGROUP INC	8.12%	07/15/2039	06/24/2011	385,000.00	484,776.60	552,196.64	572,084.59	19,887.95	0.00
	Totals for Cusip				1,225,000.00	1,393,938.20	1,756,989.32	1,820,269.15	63,279.83	0.00
172967HV6	CITIGROUP INC	4.00%	08/05/2024	10/03/2014	3,300,000.00	3,276,537.00	3,268,273.80	3,325,565.10	57,291.30	0.00
	Totals for Cusip				3,300,000.00	3,276,537.00	3,268,273.80	3,325,565.10	57,291.30	0.00
172967JZ5	CITIGROUP INC	5.95%	01/30/3100	08/05/2015	4,860,000.00	4,860,000.00	4,844,812.50	4,932,657.00	87,844.50	0.00
	Totals for Cusip				4,860,000.00	4,860,000.00	4,844,812.50	4,932,657.00	87,844.50	0.00
172967KA8	CITIGROUP INC	4.45%	09/29/2027	09/23/2015	2,400,000.00	2,388,960.00	2,384,109.60	2,438,030.40	53,920.80	0.00
	Totals for Cusip				2,400,000.00	2,388,960.00	2,384,109.60	2,438,030.40	53,920.80	0.00
172967KD2	CITIGROUP INC	6.12%	01/30/3100	11/05/2015	1,550,000.00	1,550,000.00	1,581,000.00	1,604,250.00	23,250.00	0.00
	Totals for Cusip				1,550,000.00	1,550,000.00	1,581,000.00	1,604,250.00	23,250.00	0.00
172967KG5	CITIGROUP INC	3.70%	01/12/2026	01/05/2016	5,260,000.00	5,253,004.20	5,253,004.20	5,232,921.52	0.00	(20,082.68)

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Totals for Cusip					5,260,000.00	5,253,004.20	5,253,004.20	5,232,921.52	0.00	(20,082.68)
172967KM2	CITIGROUP INC	6.25%	01/30/3100	04/18/2016	1,110,000.00	1,110,000.00	1,110,000.00	1,142,190.00	32,190.00	0.00
Totals for Cusip					1,110,000.00	1,110,000.00	1,110,000.00	1,142,190.00	32,190.00	0.00
195325BN4	REPUBLIC OF COLUMBIA	4.38%	07/12/2021	01/12/2016	550,000.00	551,650.00	551,650.00	576,125.00	24,475.00	0.00
Totals for Cusip					550,000.00	551,650.00	551,650.00	576,125.00	24,475.00	0.00
195325BQ7	REPUBLIC OF COLUMBIA	4.00%	02/26/2024	09/19/2013	865,000.00	852,846.75	823,912.50	873,650.00	49,737.50	0.00
Totals for Cusip					865,000.00	852,846.75	823,912.50	873,650.00	49,737.50	0.00
20030NAX9	COMCAST CORP	6.40%	05/15/2038	11/10/2009	825,000.00	844,701.00	1,023,991.65	1,056,412.50	32,420.85	0.00
20030NAX9	COMCAST CORP	6.40%	05/15/2038	06/15/2010	370,000.00	384,766.70	459,244.74	473,785.00	14,540.26	0.00
Totals for Cusip					1,195,000.00	1,229,467.70	1,483,236.39	1,530,197.50	46,961.11	0.00
200447AD2	COMISION FED DE ELECTRIC	4.88%	01/15/2024	10/17/2013	1,565,000.00	1,556,032.55	1,541,525.00	1,555,218.75	13,693.75	0.00
Totals for Cusip					1,565,000.00	1,556,032.55	1,541,525.00	1,555,218.75	13,693.75	0.00
200447AF7	COMISION FED DE ELECTRIC	4.75%	02/23/2027	10/11/2016	885,000.00	883,902.60	883,902.60	849,600.00	0.00	(34,302.60)
200447AF7	COMISION FED DE ELECTRIC	4.75%	02/23/2027	10/21/2016	1,000,000.00	1,032,500.00	1,032,500.00	960,000.00	0.00	(72,500.00)
Totals for Cusip					1,885,000.00	1,916,402.60	1,916,402.60	1,809,600.00	0.00	(106,802.60)
208251AE8	CONOCO INC	6.95%	04/15/2029	07/20/2016	1,316,000.00	1,641,038.84	1,641,038.84	1,654,946.33	13,907.49	0.00
Totals for Cusip					1,316,000.00	1,641,038.84	1,641,038.84	1,654,946.33	13,907.49	0.00
21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	03/27/2007	899,439.85	899,439.85	993,251.43	993,881.03	629.60	0.00
21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	07/01/2009	1,872,224.58	1,544,585.27	2,067,497.61	2,068,808.16	1,310.55	0.00
21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	02/29/2012	472,465.60	517,349.83	521,743.76	522,074.49	330.73	0.00
Totals for Cusip					3,244,130.03	2,961,374.95	3,582,492.80	3,584,763.68	2,270.88	0.00
21079VAA1	CONTINENTAL AIRLINES	4.75%	01/12/2021	11/17/2010	627,077.32	627,077.32	659,998.88	661,566.57	1,567.69	0.00

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Totals for Cusip					627,077.32	627,077.32	659,998.88	661,566.57	1,567.69	0.00
210805CB1	CONTINENTAL AIRLINES	6.65%	09/15/2017	10/29/2002	41,034.40	32,417.18	41,980.97	41,598.62	0.00	(382.35)
Totals for Cusip					41,034.40	32,417.18	41,980.97	41,598.62	0.00	(382.35)
210805DH7	CONTINENTAL AIRLINES	6.70%	06/15/2021	10/05/2005	62,813.19	59,986.60	65,325.72	66,739.01	1,413.29	0.00
Totals for Cusip					62,813.19	59,986.60	65,325.72	66,739.01	1,413.29	0.00
23331ABF5	DR HORTON INC	3.62%	02/15/2018	06/14/2013	450,000.00	448,875.00	455,625.00	454,500.00	0.00	(1,125.00)
Totals for Cusip					450,000.00	448,875.00	455,625.00	454,500.00	0.00	(1,125.00)
24668PAE7	DELHAIZE GROUP	5.70%	10/01/2040	03/21/2011	72,950.00	62,427.02	75,058.33	80,835.38	5,777.05	0.00
24668PAE7	DELHAIZE GROUP	5.70%	10/01/2040	03/21/2011	2,697,050.00	2,297,992.89	2,774,997.44	2,988,582.23	213,584.79	0.00
Totals for Cusip					2,770,000.00	2,360,419.91	2,850,055.77	3,069,417.61	219,361.84	0.00
247361ZH4	DELTA AIR LINES	4.95%	05/23/2019	11/15/2010	618,777.33	618,777.33	649,716.20	648,478.64	0.00	(1,237.56)
Totals for Cusip					618,777.33	618,777.33	649,716.20	648,478.64	0.00	(1,237.56)
247367BH7	DELTA AIR LINES	6.82%	08/10/2022	04/17/2008	1,144,462.23	1,144,462.23	1,318,191.60	1,316,131.56	0.00	(2,060.04)
247367BH7	DELTA AIR LINES	6.82%	08/10/2022	02/29/2012	385,003.43	422,079.25	443,446.95	442,753.94	0.00	(693.01)
Totals for Cusip					1,529,465.66	1,566,541.48	1,761,638.55	1,758,885.50	0.00	(2,753.05)
24736WAA8	DELTA AIR LINES	5.30%	04/15/2019	03/30/2011	769,953.87	769,953.87	816,151.10	812,301.33	0.00	(3,849.77)
Totals for Cusip					769,953.87	769,953.87	816,151.10	812,301.33	0.00	(3,849.77)
25152R5F6	DEUTSCHE BANK AG	3.38%	05/12/2021	05/09/2016	2,845,000.00	2,836,322.75	2,836,322.75	2,816,231.36	0.00	(20,091.39)
Totals for Cusip					2,845,000.00	2,836,322.75	2,836,322.75	2,816,231.36	0.00	(20,091.39)
25179MAL7	DEVON ENERGY	5.60%	07/15/2041	07/27/2016	2,000,000.00	1,956,560.00	1,956,560.00	2,059,992.00	103,432.00	0.00
Totals for Cusip					2,000,000.00	1,956,560.00	1,956,560.00	2,059,992.00	103,432.00	0.00
25214BAP9	DEXIA CREDIT LOCAL	1.88%	09/15/2021	09/07/2016	2,500,000.00	2,494,075.00	2,494,075.00	2,412,532.50	0.00	(81,542.50)

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Totals for Cusip					2,500,000.00	2,494,075.00	2,494,075.00	2,412,532.50	0.00	(81,542.50)
25272KAA1	DIAMOND 1 FIN DIAMOND 2	3.48%	06/01/2019	05/17/2016	1,905,000.00	1,904,523.75	1,904,523.75	1,944,635.43	40,111.68	0.00
Totals for Cusip					1,905,000.00	1,904,523.75	1,904,523.75	1,944,635.43	40,111.68	0.00
25272KAD5	DIAMOND 1 FIN DIAMOND 2	4.42%	06/15/2021	05/17/2016	1,620,000.00	1,619,530.20	1,619,530.20	1,676,286.90	56,756.70	0.00
Totals for Cusip					1,620,000.00	1,619,530.20	1,619,530.20	1,676,286.90	56,756.70	0.00
25466AAA9	DISCOVER BANK	8.70%	11/18/2019	11/10/2009	543,000.00	395,163.46	642,386.38	616,523.29	0.00	(25,863.09)
Totals for Cusip					543,000.00	395,163.46	642,386.38	616,523.29	0.00	(25,863.09)
25466AAB7	DISCOVER BANK	7.00%	04/15/2020	04/12/2010	1,235,000.00	1,226,441.45	1,406,150.01	1,371,316.83	0.00	(34,833.18)
Totals for Cusip					1,235,000.00	1,226,441.45	1,406,150.01	1,371,316.83	0.00	(34,833.18)
25466AAE1	DISCOVER BANK	4.25%	03/13/2026	03/10/2014	1,875,000.00	1,869,412.50	1,887,613.13	1,910,107.50	22,494.37	0.00
Totals for Cusip					1,875,000.00	1,869,412.50	1,887,613.13	1,910,107.50	22,494.37	0.00
254709AJ7	DISCOVER FINANCIAL	3.85%	11/21/2022	03/19/2013	1,747,000.00	1,281,713.80	1,731,062.12	1,773,612.05	42,549.93	0.00
Totals for Cusip					1,747,000.00	1,281,713.80	1,731,062.12	1,773,612.05	42,549.93	0.00
257375AF2	DOMINION GAS HLDGS LLC	4.80%	11/01/2043	07/31/2014	175,000.00	174,578.48	167,366.68	181,333.78	13,967.10	0.00
Totals for Cusip					175,000.00	174,578.48	167,366.68	181,333.78	13,967.10	0.00
260543BJ1	DOW CHEMICAL CO/THE	7.38%	11/01/2029	07/01/2009	3,430,000.00	3,117,273.18	4,236,218.07	4,507,009.71	270,791.64	0.00
Totals for Cusip					3,430,000.00	3,117,273.18	4,236,218.07	4,507,009.71	270,791.64	0.00
260543CC5	DOW CHEMICAL CO/THE	4.25%	11/15/2020	09/26/2013	750,000.00	783,960.00	785,074.50	794,310.00	9,235.50	0.00
Totals for Cusip					750,000.00	783,960.00	785,074.50	794,310.00	9,235.50	0.00
260543CK7	DOW CHEMICAL CO/THE	4.25%	10/01/2034	10/24/2014	1,570,000.00	1,542,148.20	1,416,954.83	1,547,327.63	130,372.80	0.00
Totals for Cusip					1,570,000.00	1,542,148.20	1,416,954.83	1,547,327.63	130,372.80	0.00
26875PAP6	EOG RESOURCES INC	4.15%	01/15/2026	01/11/2016	5,225,000.00	5,217,371.50	5,217,371.50	5,467,936.38	250,564.88	0.00



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Totals for Cusip					5,225,000.00	5,217,371.50	5,217,371.50	5,467,936.38	250,564.88	0.00
26882PBB7	ERAC USA FINANCE CO	6.38%	10/15/2017	10/10/2007	1,838,000.00	1,834,783.50	1,973,767.55	1,904,434.51	0.00	(69,333.04)
Totals for Cusip					1,838,000.00	1,834,783.50	1,973,767.55	1,904,434.51	0.00	(69,333.04)
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	10/10/2007	630,000.00	624,544.20	767,774.70	798,245.28	30,470.58	0.00
Totals for Cusip					630,000.00	624,544.20	767,774.70	798,245.28	30,470.58	0.00
283677AW2	EL PASO ELECTRIC	6.00%	05/15/2035	05/11/2005	1,350,000.00	1,342,197.00	1,596,430.35	1,556,621.55	0.00	(39,808.80)
283677AW2	EL PASO ELECTRIC	6.00%	05/15/2035	03/31/2006	320,000.00	300,291.20	378,413.12	368,976.96	0.00	(9,436.16)
Totals for Cusip					1,670,000.00	1,642,488.20	1,974,843.47	1,925,598.51	0.00	(49,244.96)
29103DAG1	EMERA US FINANCE LP	3.55%	06/15/2026	06/09/2016	1,240,000.00	1,236,590.00	1,236,590.00	1,218,957.20	0.00	(17,632.80)
Totals for Cusip					1,240,000.00	1,236,590.00	1,236,590.00	1,218,957.20	0.00	(17,632.80)
29266MAE9	ENERGY EAST	6.75%	09/15/2033	09/08/2003	265,000.00	264,549.50	306,264.48	303,632.50	0.00	(2,631.98)
Totals for Cusip					265,000.00	264,549.50	306,264.48	303,632.50	0.00	(2,631.98)
29268BAF8	ENEL FINANCE INTERNATIONAL	6.00%	10/07/2039	09/30/2009	1,870,000.00	1,859,958.10	2,090,923.67	2,089,126.60	0.00	(1,797.07)
Totals for Cusip					1,870,000.00	1,859,958.10	2,090,923.67	2,089,126.60	0.00	(1,797.07)
30161MAE3	EXELON GENERATION CO	6.20%	10/01/2017	09/25/2007	1,180,000.00	1,177,120.80	1,258,966.78	1,219,626.76	0.00	(39,340.02)
Totals for Cusip					1,180,000.00	1,177,120.80	1,258,966.78	1,219,626.76	0.00	(39,340.02)
30161MAG8	EXELON GENERATION CO	6.25%	10/01/2039	09/16/2009	1,300,000.00	1,298,219.00	1,315,068.30	1,308,925.80	0.00	(6,142.50)
Totals for Cusip					1,300,000.00	1,298,219.00	1,315,068.30	1,308,925.80	0.00	(6,142.50)
30161NAC5	EXELON CORPORATION	5.62%	06/15/2035	02/29/2012	980,000.00	1,110,092.06	1,045,863.84	1,084,387.64	38,523.80	0.00
Totals for Cusip					980,000.00	1,110,092.06	1,045,863.84	1,084,387.64	38,523.80	0.00
30769QAA8	FARMER MAC GTD	5.12%	04/19/2017	02/29/2012	3,500,000.00	4,059,723.50	3,678,409.00	3,546,487.00	0.00	(131,922.00)
Totals for Cusip					3,500,000.00	4,059,723.50	3,678,409.00	3,546,487.00	0.00	(131,922.00)

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3134A4AA2	FREDDIE MAC	6.75%	03/15/2031	02/29/2012	1,520,000.00	2,258,022.32	2,179,009.68	2,142,269.76	0.00	(36,739.92)
3134A4AA2	FREDDIE MAC	6.75%	03/15/2031	08/02/2016	1,250,000.00	1,946,905.00	1,946,905.00	1,761,735.00	0.00	(185,170.00)
	Totals for Cusip				2,770,000.00	4,204,927.32	4,125,914.68	3,904,004.76	0.00	(221,909.92)
313586RC5	FANNIE MAE	0.00%	10/09/2019	02/29/2012	2,560,000.00	1,991,825.92	2,370,600.96	2,427,655.68	57,054.72	0.00
	Totals for Cusip				2,560,000.00	1,991,825.92	2,370,600.96	2,427,655.68	57,054.72	0.00
31359MFJ7	FANNIE MAE	7.12%	01/15/2030	01/26/2016	1,335,000.00	2,012,926.35	2,012,926.35	1,904,999.61	0.00	(107,926.74)
31359MFJ7	FANNIE MAE	7.12%	01/15/2030	07/29/2016	1,655,000.00	2,617,150.80	2,617,150.80	2,361,628.73	0.00	(255,522.07)
	Totals for Cusip				2,990,000.00	4,630,077.15	4,630,077.15	4,266,628.34	0.00	(363,448.81)
31359MFP3	FANNIE MAE	7.25%	05/15/2030	05/28/2014	1,855,000.00	2,767,660.00	2,742,124.07	2,687,932.10	0.00	(54,191.97)
	Totals for Cusip				1,855,000.00	2,767,660.00	2,742,124.07	2,687,932.10	0.00	(54,191.97)
31620MAN6	FIDELITY NATIONAL	2.85%	10/15/2018	10/13/2015	3,005,000.00	3,003,737.90	3,015,610.66	3,057,265.97	41,655.31	0.00
	Totals for Cusip				3,005,000.00	3,003,737.90	3,015,610.66	3,057,265.97	41,655.31	0.00
31620MAP1	FIDELITY NATIONAL	3.62%	10/15/2020	10/13/2015	4,020,000.00	4,014,733.80	4,072,368.54	4,161,777.36	89,408.82	0.00
	Totals for Cusip				4,020,000.00	4,014,733.80	4,072,368.54	4,161,777.36	89,408.82	0.00
33767BAA7	FIRSTENERGY	5.45%	07/15/2044	05/14/2014	680,000.00	677,008.00	684,781.76	721,865.56	37,083.80	0.00
	Totals for Cusip				680,000.00	677,008.00	684,781.76	721,865.56	37,083.80	0.00
345370CQ1	FORD MOTOR COMPANY	4.75%	01/15/2043	02/10/2016	2,280,000.00	2,052,684.00	2,052,684.00	2,164,647.96	111,963.96	0.00
345370CQ1	FORD MOTOR COMPANY	4.75%	01/15/2043	08/09/2016	125,000.00	135,216.25	135,216.25	118,675.88	0.00	(16,540.37)
	Totals for Cusip				2,405,000.00	2,187,900.25	2,187,900.25	2,283,323.84	111,963.96	(16,540.37)
345397XL2	FORD MOTOR CREDIT CO	4.13%	08/04/2025	02/23/2016	3,195,000.00	3,178,386.00	3,178,386.00	3,198,840.39	20,454.39	0.00
	Totals for Cusip				3,195,000.00	3,178,386.00	3,178,386.00	3,198,840.39	20,454.39	0.00
35803QAD9	FRESEMIUS MED CARE	6.88%	07/15/2017	02/29/2012	720,000.00	799,200.00	768,600.00	738,900.00	0.00	(29,700.00)



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Totals for Cusip					720,000.00	799,200.00	768,600.00	738,900.00	0.00	(29,700.00)
36164QMS4	GE CAPITAL INTL FUNDING	2.34%	11/15/2020	07/01/2016	1,484,000.00	1,484,834.76	1,484,834.76	1,483,292.13	0.00	(1,542.63)
Totals for Cusip					1,484,000.00	1,484,834.76	1,484,834.76	1,483,292.13	0.00	(1,542.63)
36164QNA2	GE CAPITAL INTL FUNDING	4.42%	11/15/2035	07/01/2016	628,000.00	627,919.98	627,919.98	658,085.60	30,165.62	0.00
Totals for Cusip					628,000.00	627,919.98	627,919.98	658,085.60	30,165.62	0.00
361841AD1	GLP CAPITAL LP FIN II	4.88%	11/01/2020	07/29/2014	2,625,000.00	2,658,499.04	2,572,500.00	2,756,250.00	183,750.00	0.00
Totals for Cusip					2,625,000.00	2,658,499.04	2,572,500.00	2,756,250.00	183,750.00	0.00
369604BF9	GENERAL ELECTRIC CORP	4.12%	10/09/2042	10/01/2012	335,000.00	333,113.95	327,223.65	337,965.09	10,741.44	0.00
Totals for Cusip					335,000.00	333,113.95	327,223.65	337,965.09	10,741.44	0.00
369622SM8	GENERAL ELECTRIC	5.30%	02/11/2021	02/08/2011	513,000.00	511,189.11	578,469.06	568,946.75	0.00	(9,522.31)
Totals for Cusip					513,000.00	511,189.11	578,469.06	568,946.75	0.00	(9,522.31)
37045VAF7	GENERAL MOTORS	6.25%	10/02/2043	07/21/2014	2,390,000.00	2,390,000.00	2,525,121.04	2,642,094.81	116,973.77	0.00
37045VAF7	GENERAL MOTORS	6.25%	10/02/2043	07/21/2014	800,000.00	802,979.26	845,228.80	884,383.20	39,154.40	0.00
37045VAF7	GENERAL MOTORS	6.25%	10/02/2043	07/21/2014	430,000.00	430,000.00	454,310.48	475,355.97	21,045.49	0.00
Totals for Cusip					3,620,000.00	3,622,979.26	3,824,660.32	4,001,833.98	177,173.66	0.00
37331NAB7	GEORGIA PACIFIC LLC	5.40%	11/01/2020	10/27/2010	630,000.00	626,301.90	694,926.54	692,608.77	0.00	(2,317.77)
Totals for Cusip					630,000.00	626,301.90	694,926.54	692,608.77	0.00	(2,317.77)
375558AS2	GILEAD SCIENCES INC	5.65%	12/01/2041	12/06/2011	385,000.00	384,126.05	438,635.12	444,994.55	6,359.43	0.00
Totals for Cusip					385,000.00	384,126.05	438,635.12	444,994.55	6,359.43	0.00
375558AX1	GILEAD SCIENCES INC	4.80%	04/01/2044	03/04/2014	1,095,000.00	1,092,875.70	1,099,312.11	1,137,010.77	37,698.66	0.00
Totals for Cusip					1,095,000.00	1,092,875.70	1,099,312.11	1,137,010.77	37,698.66	0.00
375558AZ6	GILEAD SCIENCES INC	3.50%	02/01/2025	11/12/2014	2,575,000.00	2,572,579.50	2,596,475.50	2,603,476.93	7,001.43	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					2,575,000.00	2,572,579.50	2,596,475.50	2,603,476.93	7,001.43	0.00
375558BK8	GILEAD SCIENCES INC	4.15%	03/01/2047	10/11/2016	50,000.00	50,342.00	50,342.00	47,490.15	0.00	(2,851.85)
375558BK8	GILEAD SCIENCES INC	4.15%	03/01/2047	10/12/2016	50,000.00	50,454.00	50,454.00	47,490.15	0.00	(2,963.85)
Totals for Cusip					100,000.00	100,796.00	100,796.00	94,980.30	0.00	(5,815.70)
38141EA58	GOLDMAN SACHS	5.38%	03/15/2020	03/01/2010	680,000.00	673,873.20	747,009.24	737,790.48	0.00	(9,218.76)
38141EA58	GOLDMAN SACHS	5.38%	03/15/2020	02/29/2012	1,120,000.00	1,147,696.48	1,230,368.16	1,215,184.32	0.00	(15,183.84)
Totals for Cusip					1,800,000.00	1,821,569.68	1,977,377.40	1,952,974.80	0.00	(24,402.60)
38141EA66	GOLDMAN SACHS	6.00%	06/15/2020	08/17/2010	2,100,000.00	2,284,779.00	2,373,231.00	2,328,776.10	0.00	(44,454.90)
Totals for Cusip					2,100,000.00	2,284,779.00	2,373,231.00	2,328,776.10	0.00	(44,454.90)
38141EC23	GOLDMAN SACHS	3.85%	07/08/2024	10/03/2014	4,620,000.00	4,640,050.80	4,714,525.20	4,716,054.42	1,529.22	0.00
Totals for Cusip					4,620,000.00	4,640,050.80	4,714,525.20	4,716,054.42	1,529.22	0.00
38141GFM1	GOLDMAN SACHS GROUP	6.15%	04/01/2018	01/26/2010	3,425,000.00	3,644,028.75	3,719,262.30	3,602,808.88	0.00	(116,453.42)
Totals for Cusip					3,425,000.00	3,644,028.75	3,719,262.30	3,602,808.88	0.00	(116,453.42)
38141GGM0	GOLDMAN SACHS GROUP	6.25%	02/01/2041	01/21/2011	905,000.00	901,588.15	1,079,485.81	1,121,808.14	42,322.33	0.00
38141GGM0	GOLDMAN SACHS GROUP	6.25%	02/01/2041	02/29/2012	1,500,000.00	1,548,558.00	1,789,203.00	1,859,350.50	70,147.50	0.00
Totals for Cusip					2,405,000.00	2,450,146.15	2,868,688.81	2,981,158.64	112,469.83	0.00
38141GGQ1	GOLDMAN SACHS GROUP	5.25%	07/27/2021	07/22/2011	1,210,000.00	1,209,346.60	1,337,800.20	1,326,147.90	0.00	(11,652.30)
38141GGQ1	GOLDMAN SACHS GROUP	5.25%	07/27/2021	08/24/2011	4,860,000.00	4,637,460.60	5,373,313.20	5,326,511.40	0.00	(46,801.80)
38141GGQ1	GOLDMAN SACHS GROUP	5.25%	07/27/2021	10/25/2011	635,000.00	642,632.70	702,068.70	695,953.65	0.00	(6,115.05)
Totals for Cusip					6,705,000.00	6,489,439.90	7,413,182.10	7,348,612.95	0.00	(64,569.15)
38143U8H7	GOLDMAN SACHS GROUP	3.75%	02/25/2026	02/22/2016	1,485,000.00	1,481,569.65	1,481,569.65	1,489,362.93	7,793.28	0.00
Totals for Cusip					1,485,000.00	1,481,569.65	1,481,569.65	1,489,362.93	7,793.28	0.00

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38148BAB4	GOLDMAN SACHS GROUP	5.38%	01/30/3100	04/16/2015	4,775,000.00	4,775,000.00	4,745,156.25	4,822,750.00	77,593.75	0.00
	Totals for Cusip				4,775,000.00	4,775,000.00	4,745,156.25	4,822,750.00	77,593.75	0.00
38148BAC2	GOLDMAN SACHS GROUP	5.30%	01/30/3100	07/20/2016	1,035,000.00	1,035,000.00	1,035,000.00	992,306.25	0.00	(42,693.75)
	Totals for Cusip				1,035,000.00	1,035,000.00	1,035,000.00	992,306.25	0.00	(42,693.75)
397624AE7	GREIF INC	6.75%	02/01/2017	10/29/2007	1,475,000.00	1,465,781.25	1,541,375.00	1,478,687.50	0.00	(62,687.50)
	Totals for Cusip				1,475,000.00	1,465,781.25	1,541,375.00	1,478,687.50	0.00	(62,687.50)
398433AH5	GRIFFON CORP	5.25%	03/01/2022	06/17/2014	1,045,000.00	1,045,000.00	996,668.75	1,058,846.25	62,177.50	0.00
	Totals for Cusip				1,045,000.00	1,045,000.00	996,668.75	1,058,846.25	62,177.50	0.00
404119BP3	HCA INC	4.25%	10/15/2019	10/07/2014	1,305,000.00	1,305,000.00	1,331,100.00	1,357,200.00	26,100.00	0.00
	Totals for Cusip				1,305,000.00	1,305,000.00	1,331,100.00	1,357,200.00	26,100.00	0.00
404119BQ1	HCA INC	5.25%	04/15/2025	10/07/2014	925,000.00	925,000.00	931,937.50	965,468.75	33,531.25	0.00
	Totals for Cusip				925,000.00	925,000.00	931,937.50	965,468.75	33,531.25	0.00
404121AE5	HCA INC	5.88%	03/15/2022	02/29/2012	250,000.00	256,250.00	263,750.00	269,375.00	5,625.00	0.00
	Totals for Cusip				250,000.00	256,250.00	263,750.00	269,375.00	5,625.00	0.00
404121AF2	HCA INC	4.75%	05/01/2023	08/06/2013	2,700,000.00	2,538,000.00	2,673,000.00	2,764,125.00	91,125.00	0.00
	Totals for Cusip				2,700,000.00	2,538,000.00	2,673,000.00	2,764,125.00	91,125.00	0.00
40429CGD8	HSBC FINANCE CORP	6.68%	01/15/2021	02/29/2012	1,550,000.00	1,658,748.00	1,778,897.80	1,742,263.55	0.00	(36,634.25)
	Totals for Cusip				1,550,000.00	1,658,748.00	1,778,897.80	1,742,263.55	0.00	(36,634.25)
416518AB4	HARTFORD FINL SVCS GRP	5.12%	04/15/2022	04/02/2012	2,010,000.00	1,999,065.60	2,207,410.14	2,229,461.85	22,051.71	0.00
	Totals for Cusip				2,010,000.00	1,999,065.60	2,207,410.14	2,229,461.85	22,051.71	0.00
42809HAG2	HESS CORP	4.30%	04/01/2027	09/19/2016	1,860,000.00	1,856,094.00	1,856,094.00	1,851,484.92	0.00	(4,609.08)
	Totals for Cusip				1,860,000.00	1,856,094.00	1,856,094.00	1,851,484.92	0.00	(4,609.08)

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42824CAS8	HP ENTERPRISE CO	2.45%	10/05/2017	12/23/2016	7,325,000.00	7,330,179.39	7,330,179.39	7,365,727.00	35,547.61	0.00
	Totals for Cusip				7,325,000.00	7,330,179.39	7,330,179.39	7,365,727.00	35,547.61	0.00
42824CAU3	HP ENTERPRISE CO	2.85%	10/05/2018	12/23/2016	1,375,000.00	1,375,892.51	1,375,892.51	1,388,297.63	12,405.12	0.00
	Totals for Cusip				1,375,000.00	1,375,892.51	1,375,892.51	1,388,297.63	12,405.12	0.00
437076BA9	HOME DEPOT INC	4.20%	04/01/2043	04/02/2013	1,940,000.00	1,931,813.20	1,943,381.42	1,998,875.12	55,493.70	0.00
	Totals for Cusip				1,940,000.00	1,931,813.20	1,943,381.42	1,998,875.12	55,493.70	0.00
445545AF3	REPUBLIC OF HUNGARY	7.62%	03/29/2041	05/23/2016	1,492,000.00	2,109,315.00	2,109,315.00	2,084,697.00	0.00	(24,618.00)
	Totals for Cusip				1,492,000.00	2,109,315.00	2,109,315.00	2,084,697.00	0.00	(24,618.00)
445545AK2	REPUBLIC OF HUNGARY	4.00%	03/25/2019	03/18/2014	1,602,000.00	1,591,683.12	1,669,284.00	1,658,070.00	0.00	(11,214.00)
	Totals for Cusip				1,602,000.00	1,591,683.12	1,669,284.00	1,658,070.00	0.00	(11,214.00)
44965UAA2	ILFC E-CAPITAL TRUST	4.92%	12/21/2065	02/29/2012	590,000.00	427,750.00	542,800.00	519,200.00	0.00	(23,600.00)
	Totals for Cusip				590,000.00	427,750.00	542,800.00	519,200.00	0.00	(23,600.00)
453140AA3	IMPERIAL TOBACCO	2.05%	02/11/2018	02/05/2013	4,430,000.00	4,426,013.00	4,409,945.39	4,434,111.04	24,165.65	0.00
	Totals for Cusip				4,430,000.00	4,426,013.00	4,409,945.39	4,434,111.04	24,165.65	0.00
455780BD7	REPUBLIC OF INDONESIA	5.88%	03/13/2020	10/10/2013	1,550,000.00	1,666,250.00	1,680,110.10	1,691,659.15	11,549.05	0.00
455780BD7	REPUBLIC OF INDONESIA	5.88%	03/13/2020	10/10/2013	1,415,000.00	1,517,587.50	1,533,777.93	1,544,321.10	10,543.17	0.00
	Totals for Cusip				2,965,000.00	3,183,837.50	3,213,888.03	3,235,980.25	22,092.22	0.00
460146CA9	INTERNATIONAL PAPER	7.95%	06/15/2018	07/13/2010	23,000.00	27,243.04	26,080.87	24,965.97	0.00	(1,114.90)
460146CA9	INTERNATIONAL PAPER	7.95%	06/15/2018	07/13/2010	770,000.00	910,779.10	873,142.27	835,817.29	0.00	(37,324.98)
	Totals for Cusip				793,000.00	938,022.14	899,223.14	860,783.26	0.00	(38,439.88)
460146CF8	INTERNATIONAL PAPER	7.30%	11/15/2039	11/30/2009	2,535,000.00	2,528,434.35	2,889,410.75	3,230,142.63	340,731.88	0.00
460146CF8	INTERNATIONAL PAPER	7.30%	11/15/2039	02/29/2012	750,000.00	964,886.25	854,855.25	955,663.50	100,808.25	0.00



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Totals for Cusip					3,285,000.00	3,493,320.60	3,744,266.00	4,185,806.13	441,540.13	0.00
46513EFF4	AID ISRAEL	5.50%	09/18/2023	11/21/2013	3,556,000.00	4,231,910.26	4,260,763.64	4,208,792.70	0.00	(51,970.94)
Totals for Cusip					3,556,000.00	4,231,910.26	4,260,763.64	4,208,792.70	0.00	(51,970.94)
46513EGV8	AID ISRAEL	5.50%	12/04/2023	01/06/2016	5,000.00	6,088.94	6,088.94	5,948.17	0.00	(140.77)
46513EGV8	AID ISRAEL	5.50%	12/04/2023	01/06/2016	425,000.00	517,559.82	517,559.82	505,594.45	0.00	(11,965.37)
Totals for Cusip					430,000.00	523,648.76	523,648.76	511,542.62	0.00	(12,106.14)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	01/06/2016	1,120,000.00	1,368,989.40	1,368,989.40	1,342,598.88	0.00	(26,390.52)
46513EJX1	AID ISRAEL	5.50%	04/26/2024	06/28/2016	1,170,000.00	1,499,097.60	1,499,097.60	1,402,536.33	0.00	(96,561.27)
Totals for Cusip					2,290,000.00	2,868,087.00	2,868,087.00	2,745,135.21	0.00	(122,951.79)
46625HGN4	JP MORGAN CHASE & CO	6.12%	06/27/2017	02/29/2012	3,650,000.00	4,105,782.80	3,865,258.75	3,729,920.40	0.00	(135,338.35)
Totals for Cusip					3,650,000.00	4,105,782.80	3,865,258.75	3,729,920.40	0.00	(135,338.35)
46625HHA1	JP MORGAN CHASE & CO	7.90%	01/30/3100	04/16/2008	4,200,000.00	4,200,000.00	4,275,600.00	4,349,100.00	73,500.00	0.00
Totals for Cusip					4,200,000.00	4,200,000.00	4,275,600.00	4,349,100.00	73,500.00	0.00
46625HHU7	JP MORGAN CHASE & CO	4.25%	10/15/2020	10/14/2010	1,500,000.00	1,492,650.00	1,591,266.00	1,587,354.00	0.00	(3,912.00)
Totals for Cusip					1,500,000.00	1,492,650.00	1,591,266.00	1,587,354.00	0.00	(3,912.00)
46625HJY7	JP MORGAN CHASE & CO	3.88%	09/10/2024	09/03/2014	3,400,000.00	3,382,150.00	3,382,129.60	3,440,245.80	58,116.20	0.00
46625HJY7	JP MORGAN CHASE & CO	3.88%	09/10/2024	10/03/2014	3,250,000.00	3,219,807.50	3,232,918.00	3,288,470.25	55,552.25	0.00
Totals for Cusip					6,650,000.00	6,601,957.50	6,615,047.60	6,728,716.05	113,668.45	0.00
472319AM4	JEFFERIES GROUP INC	6.50%	01/20/2043	01/15/2013	1,220,000.00	1,205,238.00	1,128,066.90	1,255,367.80	127,300.90	0.00
Totals for Cusip					1,220,000.00	1,205,238.00	1,128,066.90	1,255,367.80	127,300.90	0.00
48121CYK6	JP MORGAN CHASE	6.00%	10/01/2017	09/19/2007	1,080,000.00	1,078,779.60	1,154,692.80	1,114,542.72	0.00	(40,150.08)
Totals for Cusip					1,080,000.00	1,078,779.60	1,154,692.80	1,114,542.72	0.00	(40,150.08)

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48126HAC4	JPMORGAN CHASE & CO	6.10%	01/30/3100	09/18/2014	3,575,000.00	3,575,000.00	3,593,232.50	3,617,453.13	24,220.63	0.00
	Totals for Cusip				3,575,000.00	3,575,000.00	3,593,232.50	3,617,453.13	24,220.63	0.00
492386AU1	KERR MCGEE CORPORATION	6.95%	07/01/2024	02/29/2012	40,000.00	49,330.32	42,972.16	47,191.72	4,219.56	0.00
	Totals for Cusip				40,000.00	49,330.32	42,972.16	47,191.72	4,219.56	0.00
494550AU0	KINDER MORGAN ENERGY	6.00%	02/01/2017	02/29/2012	770,000.00	896,572.60	779,000.53	772,332.33	0.00	(6,668.20)
	Totals for Cusip				770,000.00	896,572.60	779,000.53	772,332.33	0.00	(6,668.20)
50048MBK5	KOMMUNALBANKEN AS	1.12%	05/23/2018	05/15/2013	7,012,000.00	6,994,329.76	6,957,755.17	6,984,358.70	26,603.53	0.00
	Totals for Cusip				7,012,000.00	6,994,329.76	6,957,755.17	6,984,358.70	26,603.53	0.00
500605AE0	KOPPERS INC	7.88%	12/01/2019	10/01/2014	3,000,000.00	3,127,500.00	2,962,500.00	3,041,250.00	78,750.00	0.00
	Totals for Cusip				3,000,000.00	3,127,500.00	2,962,500.00	3,041,250.00	78,750.00	0.00
50076QAR7	KRAFT FOODS INC	6.88%	01/26/2039	01/08/2013	1,455,000.00	1,446,224.63	1,724,466.00	1,827,993.62	103,527.62	0.00
	Totals for Cusip				1,455,000.00	1,446,224.63	1,724,466.00	1,827,993.62	103,527.62	0.00
50077LAB2	KRAFT HEINZ FOODS CO	4.38%	06/01/2046	08/16/2016	835,000.00	832,321.85	832,321.85	785,717.47	0.00	(46,604.38)
	Totals for Cusip				835,000.00	832,321.85	832,321.85	785,717.47	0.00	(46,604.38)
50077LAD8	KRAFT HEINZ FOODS CO	3.00%	06/01/2026	08/16/2016	2,075,000.00	2,066,030.29	2,066,030.29	1,948,086.78	0.00	(117,943.51)
	Totals for Cusip				2,075,000.00	2,066,030.29	2,066,030.29	1,948,086.78	0.00	(117,943.51)
50077LAL0	KRAFT HEINZ FOODS CO	5.00%	07/15/2035	08/16/2016	1,535,000.00	1,520,857.23	1,520,857.23	1,610,366.97	89,509.74	0.00
	Totals for Cusip				1,535,000.00	1,520,857.23	1,520,857.23	1,610,366.97	89,509.74	0.00
50247VAC3	LYB INTL FINANCE BV	4.88%	03/15/2044	02/25/2014	1,305,000.00	1,289,744.55	1,191,718.17	1,351,441.04	159,722.87	0.00
	Totals for Cusip				1,305,000.00	1,289,744.55	1,191,718.17	1,351,441.04	159,722.87	0.00
51327ZAB0	LAMB WESTON HLD	4.88%	11/01/2026	11/01/2016	1,720,000.00	1,720,000.00	1,720,000.00	1,701,725.00	0.00	(18,275.00)
	Totals for Cusip				1,720,000.00	1,720,000.00	1,720,000.00	1,701,725.00	0.00	(18,275.00)

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525ESC1H2	LEHMAN BROTHERS	0.00%	04/04/2016	03/22/2006	560,000.00	324,102.22	21,994.72	32,200.00	10,205.28	0.00
525ESC1H2	LEHMAN BROTHERS	0.00%	04/04/2016	03/22/2006	1,805,000.00	1,044,650.91	70,893.68	103,787.50	32,893.82	0.00
525ESC1H2	LEHMAN BROTHERS	0.00%	04/04/2016	03/31/2006	800,000.00	454,603.16	31,421.03	46,000.00	14,578.97	0.00
	Totals for Cusip				3,165,000.00	1,823,356.29	124,309.43	181,987.50	57,678.07	0.00
525ESC2W8	LEHMAN BROTHERS	0.00%	02/06/2012	01/09/2007	3,470,000.00	2,054,633.60	138,496.43	199,525.00	61,028.57	0.00
	Totals for Cusip				3,470,000.00	2,054,633.60	138,496.43	199,525.00	61,028.57	0.00
525ESC6Y0	LEHMAN BROTHERS	0.00%	09/27/2027	09/19/2007	1,050,000.00	609,356.64	41,532.51	62,475.00	20,942.49	0.00
	Totals for Cusip				1,050,000.00	609,356.64	41,532.51	62,475.00	20,942.49	0.00
53079EAE4	LIBERTY MUTUAL GROUP	7.00%	03/15/2034	02/11/2005	560,000.00	598,628.80	646,626.96	664,918.24	18,291.28	0.00
53079EAE4	LIBERTY MUTUAL GROUP	7.00%	03/15/2034	02/11/2005	1,070,000.00	1,141,615.10	1,235,519.37	1,270,468.78	34,949.41	0.00
53079EAE4	LIBERTY MUTUAL GROUP	7.00%	03/15/2034	03/31/2006	385,000.00	385,635.25	444,556.04	457,131.29	12,575.25	0.00
	Totals for Cusip				2,015,000.00	2,125,879.15	2,326,702.37	2,392,518.31	65,815.94	0.00
53079EAZ7	LIBERTY MUTUAL GROUP	6.50%	05/01/2042	05/01/2012	965,000.00	962,732.25	1,096,978.23	1,144,134.88	47,156.65	0.00
	Totals for Cusip				965,000.00	962,732.25	1,096,978.23	1,144,134.88	47,156.65	0.00
532716AU1	LIMITED BRANDS	5.62%	02/15/2022	01/29/2013	2,500,000.00	2,712,500.00	2,656,250.00	2,668,750.00	12,500.00	0.00
532716AU1	LIMITED BRANDS	5.62%	02/15/2022	06/12/2013	1,000,000.00	1,055,000.00	1,062,500.00	1,067,500.00	5,000.00	0.00
	Totals for Cusip				3,500,000.00	3,767,500.00	3,718,750.00	3,736,250.00	17,500.00	0.00
534187AW9	LINCOLN NATIONAL CORP	6.30%	10/09/2037	10/03/2007	1,082,000.00	1,076,362.78	1,272,143.11	1,274,380.68	2,237.57	0.00
	Totals for Cusip				1,082,000.00	1,076,362.78	1,272,143.11	1,274,380.68	2,237.57	0.00
534187AX7	LINCOLN NATIONAL CORP	8.75%	07/01/2019	06/17/2009	574,000.00	568,449.42	689,382.61	660,434.07	0.00	(28,948.54)
	Totals for Cusip				574,000.00	568,449.42	689,382.61	660,434.07	0.00	(28,948.54)
548661AK3	LOWES COMPANIES	6.50%	03/15/2029	07/17/2009	1,070,000.00	1,107,920.80	1,329,041.65	1,382,159.66	53,118.01	0.00



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	Totals for Cusip				1,070,000.00	1,107,920.80	1,329,041.65	1,382,159.66	53,118.01	0.00
552081AG6	LYONDELLBASELL IND NV	5.00%	04/15/2019	09/07/2012	2,176,000.00	2,358,240.00	2,314,826.62	2,299,274.75	0.00	(15,551.87)
	Totals for Cusip				2,176,000.00	2,358,240.00	2,314,826.62	2,299,274.75	0.00	(15,551.87)
552081AM3	LYONDELLBASELL IND NV	4.62%	02/26/2055	10/26/2016	770,000.00	748,801.90	748,801.90	715,517.88	0.00	(33,284.02)
	Totals for Cusip				770,000.00	748,801.90	748,801.90	715,517.88	0.00	(33,284.02)
55616XAF4	MACYS RETAIL HLDGS INC	3.88%	01/15/2022	01/10/2012	245,000.00	243,013.05	241,249.30	250,935.13	9,685.83	0.00
	Totals for Cusip				245,000.00	243,013.05	241,249.30	250,935.13	9,685.83	0.00
55616XAH0	MACYS RETAIL HLDGS INC	2.88%	02/15/2023	11/13/2014	500,000.00	480,695.00	453,126.00	475,848.50	22,722.50	0.00
	Totals for Cusip				500,000.00	480,695.00	453,126.00	475,848.50	22,722.50	0.00
570535AP9	MARKEL CORP	5.00%	03/30/2043	03/05/2013	220,000.00	215,996.00	219,548.56	223,135.66	3,587.10	0.00
	Totals for Cusip				220,000.00	215,996.00	219,548.56	223,135.66	3,587.10	0.00
570535AQ7	MARKEL CORP	5.00%	04/05/2046	03/29/2016	730,000.00	722,386.10	722,386.10	734,199.69	11,813.59	0.00
	Totals for Cusip				730,000.00	722,386.10	722,386.10	734,199.69	11,813.59	0.00
571903AK9	MARRIOTT INTERNATIONAL	3.25%	09/15/2022	09/05/2012	2,195,000.00	2,188,656.45	2,169,445.81	2,213,378.74	43,932.93	0.00
	Totals for Cusip				2,195,000.00	2,188,656.45	2,169,445.81	2,213,378.74	43,932.93	0.00
585055BS4	MEDTRONIC INC	3.50%	03/15/2025	08/31/2015	8,425,000.00	8,348,666.27	8,493,832.25	8,675,340.45	181,508.20	0.00
	Totals for Cusip				8,425,000.00	8,348,666.27	8,493,832.25	8,675,340.45	181,508.20	0.00
585055BT2	MEDTRONIC INC	4.38%	03/15/2035	08/31/2015	3,333,000.00	3,303,982.53	3,369,136.39	3,526,074.02	156,937.63	0.00
	Totals for Cusip				3,333,000.00	3,303,982.53	3,369,136.39	3,526,074.02	156,937.63	0.00
59018YJ69	MERRILL LYNCH & CO	6.40%	08/28/2017	08/22/2007	230,000.00	229,664.20	246,375.54	237,052.95	0.00	(9,322.59)
	Totals for Cusip				230,000.00	229,664.20	246,375.54	237,052.95	0.00	(9,322.59)
594918BU7	MICROSOFT CORP	3.95%	08/08/2056	11/09/2016	230,000.00	218,881.80	218,881.80	217,230.86	0.00	(1,650.94)

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594918BU7	MICROSOFT CORP	3.95%	08/08/2056	11/09/2016	170,000.00	158,890.50	158,890.50	160,561.94	1,671.44	0.00
594918BU7	MICROSOFT CORP	3.95%	08/08/2056	11/09/2016	180,000.00	168,724.80	168,724.80	170,006.76	1,281.96	0.00
594918BU7	MICROSOFT CORP	3.95%	08/08/2056	11/09/2016	320,000.00	302,697.60	302,697.60	302,234.24	0.00	(463.36)
	Totals for Cusip				900,000.00	849,194.70	849,194.70	850,033.80	2,953.40	(2,114.30)
6174466Q7	MORGAN STANLEY	6.62%	04/01/2018	05/26/2011	135,000.00	151,798.05	148,031.55	142,766.28	0.00	(5,265.27)
	Totals for Cusip				135,000.00	151,798.05	148,031.55	142,766.28	0.00	(5,265.27)
6174467Y9	MORGAN STANLEY	4.35%	09/08/2026	10/03/2014	2,880,000.00	2,870,899.20	2,889,414.72	2,951,274.24	61,859.52	0.00
	Totals for Cusip				2,880,000.00	2,870,899.20	2,889,414.72	2,951,274.24	61,859.52	0.00
617446C23	MORGAN STANLEY	5.45%	01/09/2017	01/04/2007	270,000.00	269,136.00	280,272.96	270,132.84	0.00	(10,140.12)
617446C23	MORGAN STANLEY	5.45%	01/09/2017	01/04/2007	255,000.00	254,184.00	264,702.24	255,125.46	0.00	(9,576.78)
617446C23	MORGAN STANLEY	5.45%	01/09/2017	08/30/2007	710,000.00	680,847.40	737,014.08	710,349.32	0.00	(26,664.76)
617446C23	MORGAN STANLEY	5.45%	01/09/2017	01/08/2009	3,460,000.00	2,975,600.00	3,591,646.08	3,461,702.32	0.00	(129,943.76)
	Totals for Cusip				4,695,000.00	4,179,767.40	4,873,635.36	4,697,309.94	0.00	(176,325.42)
617446H51	MORGAN STANLEY	5.55%	04/27/2017	02/29/2012	1,580,000.00	1,620,681.84	1,657,800.78	1,600,911.30	0.00	(56,889.48)
	Totals for Cusip				1,580,000.00	1,620,681.84	1,657,800.78	1,600,911.30	0.00	(56,889.48)
61744YAD0	MORGAN STANLEY	5.95%	12/28/2017	12/20/2007	655,000.00	653,146.35	704,339.19	681,743.65	0.00	(22,595.54)
	Totals for Cusip				655,000.00	653,146.35	704,339.19	681,743.65	0.00	(22,595.54)
61746BDJ2	MORGAN STANLEY	3.75%	02/25/2023	04/22/2015	3,400,000.00	3,552,932.00	3,482,504.40	3,492,289.60	9,785.20	0.00
	Totals for Cusip				3,400,000.00	3,552,932.00	3,482,504.40	3,492,289.60	9,785.20	0.00
61746BDZ6	MORGAN STANLEY	3.88%	01/27/2026	04/27/2016	2,875,000.00	2,976,631.25	2,976,631.25	2,904,054.75	0.00	(72,576.50)
	Totals for Cusip				2,875,000.00	2,976,631.25	2,976,631.25	2,904,054.75	0.00	(72,576.50)
61747WAL3	MORGAN STANLEY	5.50%	07/28/2021	07/21/2011	70,000.00	69,979.00	78,426.04	77,569.59	0.00	(856.45)

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61747WAL3	MORGAN STANLEY	5.50%	07/28/2021	10/27/2011	4,550,000.00	4,483,251.50	5,097,692.60	5,042,023.35	0.00	(55,669.25)
61747WAL3	MORGAN STANLEY	5.50%	07/28/2021	10/01/2013	28,000.00	30,782.08	31,370.42	31,027.84	0.00	(342.58)
	Totals for Cusip				4,648,000.00	4,584,012.58	5,207,489.06	5,150,620.78	0.00	(56,868.28)
61747YCJ2	MORGAN STANLEY	5.62%	09/23/2019	09/16/2009	4,950,000.00	4,929,457.50	5,462,815.05	5,365,602.00	0.00	(97,213.05)
	Totals for Cusip				4,950,000.00	4,929,457.50	5,462,815.05	5,365,602.00	0.00	(97,213.05)
61761JQK8	MORGAN STANLEY	5.45%	01/30/3100	04/22/2014	2,325,000.00	2,325,000.00	2,269,781.25	2,301,750.00	31,968.75	0.00
	Totals for Cusip				2,325,000.00	2,325,000.00	2,269,781.25	2,301,750.00	31,968.75	0.00
61945CAD5	MOSAIC COMPANY	5.45%	11/15/2033	11/07/2013	900,000.00	896,634.00	909,611.10	892,625.40	0.00	(16,985.70)
	Totals for Cusip				900,000.00	896,634.00	909,611.10	892,625.40	0.00	(16,985.70)
61945CAE3	MOSAIC COMPANY	5.62%	11/15/2043	11/07/2013	2,285,000.00	2,283,012.05	2,190,165.65	2,202,043.08	11,877.43	0.00
61945CAE3	MOSAIC COMPANY	5.62%	11/15/2043	11/19/2013	380,000.00	383,275.60	364,228.86	366,204.10	1,975.24	0.00
61945CAE3	MOSAIC COMPANY	5.62%	11/15/2043	03/28/2014	300,000.00	324,312.00	287,549.10	289,108.50	1,559.40	0.00
	Totals for Cusip				2,965,000.00	2,990,599.65	2,841,943.61	2,857,355.68	15,412.07	0.00
629377BY7	NRG ENERGY INC	6.25%	05/01/2024	01/26/2015	350,000.00	350,000.00	294,070.00	340,375.00	46,305.00	0.00
	Totals for Cusip				350,000.00	350,000.00	294,070.00	340,375.00	46,305.00	0.00
629377BZ4	NRG ENERGY INC	7.25%	05/15/2026	05/09/2016	1,280,000.00	1,280,000.00	1,280,000.00	1,273,600.00	0.00	(6,400.00)
	Totals for Cusip				1,280,000.00	1,280,000.00	1,280,000.00	1,273,600.00	0.00	(6,400.00)
62944BAR5	BK NEDERLANDSE	2.62%	04/28/2021	01/25/2016	7,192,000.00	7,422,266.05	7,422,266.05	7,301,476.62	0.00	(120,789.43)
	Totals for Cusip				7,192,000.00	7,422,266.05	7,422,266.05	7,301,476.62	0.00	(120,789.43)
62947QAN8	NXP BV / NXP FUNDING LLC	5.75%	03/15/2023	01/28/2016	2,600,000.00	2,655,250.00	2,655,250.00	2,743,000.00	87,750.00	0.00
	Totals for Cusip				2,600,000.00	2,655,250.00	2,655,250.00	2,743,000.00	87,750.00	0.00
629568AX4	NABORS INDUSTRIES INC	4.62%	09/15/2021	02/13/2012	2,570,000.00	2,561,397.79	2,111,923.20	2,612,456.40	500,533.20	0.00



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Totals for Cusip					2,570,000.00	2,561,397.79	2,111,923.20	2,612,456.40	500,533.20	0.00
641423BS6	NEVADA POWER	6.50%	05/15/2018	10/12/2007	2,630,000.00	2,698,380.00	2,929,301.89	2,805,260.57	0.00	(124,041.32)
Totals for Cusip					2,630,000.00	2,698,380.00	2,929,301.89	2,805,260.57	0.00	(124,041.32)
646139W35	NEW JERSEY TPK AUTH	7.41%	01/01/2040	04/20/2009	635,000.00	635,000.00	901,858.75	917,060.65	15,201.90	0.00
646139W35	NEW JERSEY TPK AUTH	7.41%	01/01/2040	05/13/2010	1,375,000.00	1,647,662.50	1,952,843.75	1,985,761.25	32,917.50	0.00
646139W35	NEW JERSEY TPK AUTH	7.41%	01/01/2040	05/17/2010	555,000.00	673,992.00	788,238.75	801,525.45	13,286.70	0.00
646139W35	NEW JERSEY TPK AUTH	7.41%	01/01/2040	02/29/2012	925,000.00	1,330,640.25	1,313,731.25	1,335,875.75	22,144.50	0.00
Totals for Cusip					3,490,000.00	4,287,294.75	4,956,672.50	5,040,223.10	83,550.60	0.00
651229AW6	NEWELL BRANDS INC	4.20%	04/01/2026	03/18/2016	1,420,000.00	1,417,131.60	1,417,131.60	1,482,167.60	65,036.00	0.00
Totals for Cusip					1,420,000.00	1,417,131.60	1,417,131.60	1,482,167.60	65,036.00	0.00
654579AD3	NIPPON LIFE INSURANCE	5.10%	10/16/2044	10/09/2014	1,365,000.00	1,365,000.00	1,426,425.00	1,407,656.25	0.00	(18,768.75)
Totals for Cusip					1,365,000.00	1,365,000.00	1,426,425.00	1,407,656.25	0.00	(18,768.75)
65473QAR4	NISOURCE FINANCE CORP	5.45%	09/15/2020	09/07/2005	1,275,000.00	1,269,657.75	1,397,693.25	1,392,284.70	0.00	(5,408.55)
Totals for Cusip					1,275,000.00	1,269,657.75	1,397,693.25	1,392,284.70	0.00	(5,408.55)
655044AD7	NOBLE ENERGY INC	8.25%	03/01/2019	02/29/2012	1,180,000.00	1,497,402.30	1,319,706.10	1,325,499.90	5,793.80	0.00
Totals for Cusip					1,180,000.00	1,497,402.30	1,319,706.10	1,325,499.90	5,793.80	0.00
655044AJ4	NOBLE ENERGY INC	5.05%	11/15/2044	07/28/2016	1,800,000.00	1,780,344.00	1,780,344.00	1,805,306.40	24,962.40	0.00
Totals for Cusip					1,800,000.00	1,780,344.00	1,780,344.00	1,805,306.40	24,962.40	0.00
65548QAA2	NORBORD DELWARE GP I	7.70%	02/15/2017	02/09/2007	325,000.00	324,054.25	338,000.00	329,062.50	0.00	(8,937.50)
Totals for Cusip					325,000.00	324,054.25	338,000.00	329,062.50	0.00	(8,937.50)
655844AW8	NORFOLK SOUTHERN CORP	5.59%	05/17/2025	08/10/2007	102,000.00	92,814.90	116,625.68	116,675.15	49.47	0.00
Totals for Cusip					102,000.00	92,814.90	116,625.68	116,675.15	49.47	0.00

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655855FA7	NORFOLK SOUTHERN	9.75%	06/15/2020	07/01/2009	2,610,000.00	3,468,990.15	3,330,044.19	3,226,158.36	0.00	(103,885.83)
	Totals for Cusip				2,610,000.00	3,468,990.15	3,330,044.19	3,226,158.36	0.00	(103,885.83)
665859AP9	NORTHERN TRUST	3.95%	10/30/2025	12/06/2013	2,680,000.00	2,616,725.20	2,806,161.00	2,810,499.92	4,338.92	0.00
	Totals for Cusip				2,680,000.00	2,616,725.20	2,806,161.00	2,810,499.92	4,338.92	0.00
668131AA3	NORTHWEST MUTUAL LIFE	6.06%	03/30/2040	03/23/2010	850,000.00	850,000.00	1,021,269.05	1,046,678.10	25,409.05	0.00
	Totals for Cusip				850,000.00	850,000.00	1,021,269.05	1,046,678.10	25,409.05	0.00
67019EAB3	NSTAR	4.50%	11/15/2019	11/12/2009	1,375,000.00	1,363,546.25	1,467,228.13	1,459,463.50	0.00	(7,764.63)
	Totals for Cusip				1,375,000.00	1,363,546.25	1,467,228.13	1,459,463.50	0.00	(7,764.63)
674599CM5	OCCIDENTAL PETROLEUM	3.00%	02/15/2027	11/02/2016	980,000.00	975,874.20	975,874.20	948,223.50	0.00	(27,650.70)
	Totals for Cusip				980,000.00	975,874.20	975,874.20	948,223.50	0.00	(27,650.70)
67740QAF3	OHIO NAT FINANCIAL	6.38%	04/30/2020	04/20/2010	1,635,000.00	1,626,285.45	1,825,521.65	1,797,705.39	0.00	(27,816.26)
	Totals for Cusip				1,635,000.00	1,626,285.45	1,825,521.65	1,797,705.39	0.00	(27,816.26)
68268NAD5	ONEOK PARTNERS LP	6.85%	10/15/2037	11/02/2016	1,375,000.00	1,595,770.00	1,595,770.00	1,598,826.63	3,056.63	0.00
	Totals for Cusip				1,375,000.00	1,595,770.00	1,595,770.00	1,598,826.63	3,056.63	0.00
68268NAJ2	ONEOK PARTNERS LP	3.38%	10/01/2022	11/14/2016	4,227,000.00	4,254,179.61	4,254,179.61	4,244,643.50	0.00	(9,536.11)
	Totals for Cusip				4,227,000.00	4,254,179.61	4,254,179.61	4,244,643.50	0.00	(9,536.11)
68389XAV7	ORACLE CORP	4.30%	07/08/2034	06/30/2014	2,545,000.00	2,543,982.00	2,531,788.91	2,631,489.28	99,700.37	0.00
	Totals for Cusip				2,545,000.00	2,543,982.00	2,531,788.91	2,631,489.28	99,700.37	0.00
693304AH0	EXELON CORP	5.95%	10/01/2036	09/18/2006	940,000.00	937,114.20	1,139,866.56	1,155,954.66	16,088.10	0.00
	Totals for Cusip				940,000.00	937,114.20	1,139,866.56	1,155,954.66	16,088.10	0.00
693627AY7	PSI ENERGY	6.12%	10/15/2035	10/18/2005	1,222,000.00	1,221,352.34	1,463,259.46	1,472,560.10	9,300.64	0.00
	Totals for Cusip				1,222,000.00	1,221,352.34	1,463,259.46	1,472,560.10	9,300.64	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
698299BD5	REPUBLIC OF PANAMA	4.00%	09/22/2024	09/15/2014	1,435,000.00	1,424,596.25	1,435,000.00	1,460,112.50	25,112.50	0.00
	Totals for Cusip				1,435,000.00	1,424,596.25	1,435,000.00	1,460,112.50	25,112.50	0.00
71270QEB8	PEOPLES UNITED BANK	4.00%	07/15/2024	06/23/2014	1,310,000.00	1,302,257.90	1,295,343.72	1,290,418.12	0.00	(4,925.60)
	Totals for Cusip				1,310,000.00	1,302,257.90	1,295,343.72	1,290,418.12	0.00	(4,925.60)
71654QAX0	PETRO MEXICANOS	5.50%	01/21/2021	11/19/2012	2,570,000.00	3,017,180.00	2,592,359.00	2,643,887.50	51,528.50	0.00
	Totals for Cusip				2,570,000.00	3,017,180.00	2,592,359.00	2,643,887.50	51,528.50	0.00
71654QAZ5	PETRO MEXICANOS	6.50%	06/02/2041	07/05/2016	1,484,000.00	1,558,200.00	1,558,200.00	1,389,840.20	0.00	(168,359.80)
71654QAZ5	PETRO MEXICANOS	6.50%	06/02/2041	07/06/2016	731,000.00	763,895.00	763,895.00	684,618.05	0.00	(79,276.95)
	Totals for Cusip				2,215,000.00	2,322,095.00	2,322,095.00	2,074,458.25	0.00	(247,636.75)
718546AJ3	PHILLIPS 66	2.95%	05/01/2017	12/14/2012	1,305,000.00	1,304,813.36	1,322,737.56	1,312,279.29	0.00	(10,458.27)
	Totals for Cusip				1,305,000.00	1,304,813.36	1,322,737.56	1,312,279.29	0.00	(10,458.27)
731011AT9	REPUBLIC OF POLAND	3.00%	03/17/2023	09/10/2012	3,025,000.00	2,978,052.00	2,994,750.00	2,964,500.00	0.00	(30,250.00)
	Totals for Cusip				3,025,000.00	2,978,052.00	2,994,750.00	2,964,500.00	0.00	(30,250.00)
74251VAF9	PRINCIPAL FINANCIAL	4.62%	09/15/2042	09/05/2012	290,000.00	289,483.80	282,652.85	300,355.03	17,702.18	0.00
	Totals for Cusip				290,000.00	289,483.80	282,652.85	300,355.03	17,702.18	0.00
742651DP4	PRIVATE EXPORT FUNDING	2.45%	07/15/2024	01/07/2016	135,000.00	132,992.55	132,992.55	131,506.74	0.00	(1,485.81)
	Totals for Cusip				135,000.00	132,992.55	132,992.55	131,506.74	0.00	(1,485.81)
742651DS8	PRIVATE EXPORT FUNDING	1.88%	07/15/2018	01/11/2016	605,000.00	613,361.10	613,361.10	609,689.36	0.00	(3,671.74)
	Totals for Cusip				605,000.00	613,361.10	613,361.10	609,689.36	0.00	(3,671.74)
742651DW9	PRIVATE EXPORT FUNDING	3.25%	06/15/2025	04/29/2016	2,115,000.00	2,267,956.80	2,267,956.80	2,184,737.90	0.00	(83,218.90)
	Totals for Cusip				2,115,000.00	2,267,956.80	2,267,956.80	2,184,737.90	0.00	(83,218.90)
743315AM5	PROGRESSIVE CORP OHIO	6.70%	06/15/2067	01/15/2010	950,000.00	878,750.00	947,625.00	928,625.00	0.00	(19,000.00)



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743315AM5	PROGRESSIVE CORP OHIO	6.70%	06/15/2067	01/22/2010	508,000.00	467,360.00	506,730.00	496,570.00	0.00	(10,160.00)
	Totals for Cusip				1,458,000.00	1,346,110.00	1,454,355.00	1,425,195.00	0.00	(29,160.00)
74340XAU5	PROLOGIS LP	6.88%	03/15/2020	06/08/2011	171,000.00	170,608.83	194,596.97	191,818.74	0.00	(2,778.23)
	Totals for Cusip				171,000.00	170,608.83	194,596.97	191,818.74	0.00	(2,778.23)
759468AC5	RELIANCE HOLDINGS USA	5.40%	02/14/2022	10/10/2012	780,000.00	856,393.20	843,527.10	843,259.56	0.00	(267.54)
759468AC5	RELIANCE HOLDINGS USA	5.40%	02/14/2022	10/11/2012	30,000.00	33,000.00	32,443.35	32,433.06	0.00	(10.29)
759468AC5	RELIANCE HOLDINGS USA	5.40%	02/14/2022	10/10/2012	1,000,000.00	1,096,100.00	1,081,445.00	1,081,102.00	0.00	(343.00)
	Totals for Cusip				1,810,000.00	1,985,493.20	1,957,415.45	1,956,794.62	0.00	(620.83)
76116FAB3	RFCSP STRIP	0.00%	01/15/2030	03/11/2016	3,600,000.00	2,391,084.00	2,391,084.00	2,353,104.00	0.00	(37,980.00)
	Totals for Cusip				3,600,000.00	2,391,084.00	2,391,084.00	2,353,104.00	0.00	(37,980.00)
761713BS4	REYNOLDS AMERICAN INC	8.12%	06/23/2019	12/17/2015	485,000.00	563,782.22	570,707.75	553,305.46	0.00	(17,402.29)
	Totals for Cusip				485,000.00	563,782.22	570,707.75	553,305.46	0.00	(17,402.29)
772739AL2	ROCK TENN COMPANY	4.90%	03/01/2022	03/21/2013	2,220,000.00	2,216,110.16	2,354,498.70	2,409,894.36	55,395.66	0.00
	Totals for Cusip				2,220,000.00	2,216,110.16	2,354,498.70	2,409,894.36	55,395.66	0.00
78442FEH7	SLM CORP	8.45%	06/15/2018	07/01/2009	1,665,000.00	1,424,382.52	1,752,412.50	1,794,037.50	41,625.00	0.00
	Totals for Cusip				1,665,000.00	1,424,382.52	1,752,412.50	1,794,037.50	41,625.00	0.00
790849AL7	ST JUDE MEDICAL INC	2.00%	09/15/2018	09/14/2015	9,250,000.00	9,227,707.50	9,232,841.25	9,263,051.75	30,210.50	0.00
	Totals for Cusip				9,250,000.00	9,227,707.50	9,232,841.25	9,263,051.75	30,210.50	0.00
82937WAA3	SINOPEC GROUP OVERSEAS	1.75%	04/10/2017	04/02/2014	4,490,000.00	4,479,807.70	4,473,916.82	4,488,527.28	14,610.46	0.00
	Totals for Cusip				4,490,000.00	4,479,807.70	4,473,916.82	4,488,527.28	14,610.46	0.00
82938BAB6	SINOPEC GRP OVERSEA	2.50%	04/28/2020	04/21/2015	2,000,000.00	1,991,520.00	1,967,502.00	1,986,742.00	19,240.00	0.00
	Totals for Cusip				2,000,000.00	1,991,520.00	1,967,502.00	1,986,742.00	19,240.00	0.00

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84265VAJ4	SOUTHERN COPPER CORP	5.88%	04/23/2045	04/20/2015	1,290,000.00	1,274,945.70	988,297.38	1,266,426.54	278,129.16	0.00
84265VAJ4	SOUTHERN COPPER CORP	5.88%	04/23/2045	04/29/2015	740,000.00	729,921.20	566,930.28	726,477.24	159,546.96	0.00
	Totals for Cusip				2,030,000.00	2,004,866.90	1,555,227.66	1,992,903.78	437,676.12	0.00
845743BL6	SOUTHWESTERN PUBLIC	6.00%	10/01/2036	10/03/2006	770,000.00	764,078.70	896,302.33	923,098.33	26,796.00	0.00
	Totals for Cusip				770,000.00	764,078.70	896,302.33	923,098.33	26,796.00	0.00
85208NAA8	SPRINT SPECTRUM SPEC I	3.36%	09/20/2021	10/20/2016	3,475,000.00	3,474,942.32	3,474,942.32	3,481,498.25	6,555.93	0.00
	Totals for Cusip				3,475,000.00	3,474,942.32	3,474,942.32	3,481,498.25	6,555.93	0.00
857004AB1	STATE GRID OVERSEAS INV	2.75%	05/07/2019	04/28/2014	2,785,000.00	2,759,294.45	2,813,562.96	2,821,296.91	7,733.95	0.00
857004AB1	STATE GRID OVERSEAS INV	2.75%	05/07/2019	05/22/2014	1,860,000.00	1,869,616.20	1,879,076.16	1,884,241.38	5,165.22	0.00
	Totals for Cusip				4,645,000.00	4,628,910.65	4,692,639.12	4,705,538.29	12,899.17	0.00
857477AF0	STATE STREET CORP	4.96%	03/15/2018	02/29/2012	1,520,000.00	1,615,618.64	1,594,788.56	1,570,343.92	0.00	(24,444.64)
	Totals for Cusip				1,520,000.00	1,615,618.64	1,594,788.56	1,570,343.92	0.00	(24,444.64)
865622BG8	SUMITOMO MITSUI BANKING	2.45%	01/10/2019	01/07/2014	3,270,000.00	3,265,879.80	3,281,667.36	3,287,899.98	6,232.62	0.00
	Totals for Cusip				3,270,000.00	3,265,879.80	3,281,667.36	3,287,899.98	6,232.62	0.00
875127AW2	TAMPA ELECTRIC	6.15%	05/15/2037	05/22/2007	850,000.00	845,180.50	1,021,974.55	1,043,125.10	21,150.55	0.00
	Totals for Cusip				850,000.00	845,180.50	1,021,974.55	1,043,125.10	21,150.55	0.00
87612EBD7	TARGET CORPORATION	3.50%	07/01/2024	06/17/2014	950,000.00	945,782.00	985,790.30	986,803.00	1,012.70	0.00
	Totals for Cusip				950,000.00	945,782.00	985,790.30	986,803.00	1,012.70	0.00
878091BC0	TEACHERS INSURANCE AND	6.85%	12/16/2039	12/11/2009	3,460,000.00	3,455,605.80	4,277,871.34	4,490,125.04	212,253.70	0.00
878091BC0	TEACHERS INSURANCE AND	6.85%	12/16/2039	02/29/2012	1,140,000.00	1,489,614.06	1,409,472.06	1,479,405.36	69,933.30	0.00
	Totals for Cusip				4,600,000.00	4,945,219.86	5,687,343.40	5,969,530.40	282,187.00	0.00
880591DM1	TENNESSEE VALLEY	7.12%	05/01/2030	01/25/2016	470,000.00	675,930.50	675,930.50	669,532.86	0.00	(6,397.64)



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880591DM1	TENNESSEE VALLEY	7.12%	05/01/2030	04/28/2016	890,000.00	1,314,193.58	1,314,193.58	1,267,838.82	0.00	(46,354.76)
	Totals for Cusip				1,360,000.00	1,990,124.08	1,990,124.08	1,937,371.68	0.00	(52,752.40)
88167AAE1	TEVA PHARMACEUTICALS NE	3.15%	10/01/2026	07/18/2016	1,065,000.00	1,062,167.10	1,062,167.10	981,852.26	0.00	(80,314.84)
	Totals for Cusip				1,065,000.00	1,062,167.10	1,062,167.10	981,852.26	0.00	(80,314.84)
88167AAF8	TEVA PHARMACEUTICALS NE	4.10%	10/01/2046	07/18/2016	340,000.00	337,167.80	337,167.80	291,333.08	0.00	(45,834.72)
	Totals for Cusip				340,000.00	337,167.80	337,167.80	291,333.08	0.00	(45,834.72)
887315AM1	TIME WARNER COS INC	9.15%	02/01/2023	01/19/2006	905,000.00	1,112,272.15	1,174,185.01	1,160,615.44	0.00	(13,569.57)
	Totals for Cusip				905,000.00	1,112,272.15	1,174,185.01	1,160,615.44	0.00	(13,569.57)
887317AE5	TIME WARNER INC	6.20%	03/15/2040	09/07/2011	700,000.00	781,655.00	768,714.80	808,037.30	39,322.50	0.00
	Totals for Cusip				700,000.00	781,655.00	768,714.80	808,037.30	39,322.50	0.00
887317AH8	TIME WARNER INC	6.10%	07/15/2040	02/29/2012	490,000.00	581,085.12	529,268.60	559,350.19	30,081.59	0.00
	Totals for Cusip				490,000.00	581,085.12	529,268.60	559,350.19	30,081.59	0.00
887317AK1	TIME WARNER INC	4.75%	03/29/2021	02/29/2012	420,000.00	469,926.66	451,454.22	449,946.42	0.00	(1,507.80)
	Totals for Cusip				420,000.00	469,926.66	451,454.22	449,946.42	0.00	(1,507.80)
887317AL9	TIME WARNER INC	6.25%	03/29/2041	03/29/2011	1,820,000.00	1,796,467.40	2,021,242.86	2,123,541.42	102,298.56	0.00
887317AL9	TIME WARNER INC	6.25%	03/29/2041	02/29/2012	120,000.00	144,705.60	133,268.76	140,013.72	6,744.96	0.00
	Totals for Cusip				1,940,000.00	1,941,173.00	2,154,511.62	2,263,555.14	109,043.52	0.00
887317BB0	TIME WARNER INC	3.80%	02/15/2027	11/29/2016	665,000.00	662,439.75	662,439.75	661,223.47	0.00	(1,216.28)
	Totals for Cusip				665,000.00	662,439.75	662,439.75	661,223.47	0.00	(1,216.28)
88732JAP3	TIME WARNER CABLE INC	8.75%	02/14/2019	02/29/2012	1,500,000.00	1,984,047.00	1,740,079.50	1,690,416.00	0.00	(49,663.50)
	Totals for Cusip				1,500,000.00	1,984,047.00	1,740,079.50	1,690,416.00	0.00	(49,663.50)
88732JAS7	TIME WARNER CABLE INC	8.25%	04/01/2019	07/01/2009	2,775,000.00	3,148,562.18	3,186,532.50	3,118,267.50	0.00	(68,265.00)

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Totals for Cusip					2,775,000.00	3,148,562.18	3,186,532.50	3,118,267.50	0.00	(68,265.00)
900123AX8	REPUBLIC OF TURKEY	7.00%	06/05/2020	02/12/2014	2,230,000.00	2,486,450.00	2,481,218.42	2,394,400.06	0.00	(86,818.36)
900123AX8	REPUBLIC OF TURKEY	7.00%	06/05/2020	03/24/2015	600,000.00	700,875.00	667,592.40	644,233.20	0.00	(23,359.20)
900123AX8	REPUBLIC OF TURKEY	7.00%	06/05/2020	03/31/2015	900,000.00	1,041,750.00	1,001,388.60	966,349.80	0.00	(35,038.80)
Totals for Cusip					3,730,000.00	4,229,075.00	4,150,199.42	4,004,983.06	0.00	(145,216.36)
90131HAX3	21ST CENTURY FOX	7.70%	10/30/2025	04/06/2015	2,285,000.00	2,212,252.87	2,867,313.97	2,944,624.66	77,310.69	0.00
Totals for Cusip					2,285,000.00	2,212,252.87	2,867,313.97	2,944,624.66	77,310.69	0.00
90131HBP9	21ST CENTURY FOX	6.90%	08/15/2039	04/06/2015	10,000.00	12,205.11	11,825.82	12,557.52	731.70	0.00
90131HBP9	21ST CENTURY FOX	6.90%	08/15/2039	04/06/2015	10,000.00	12,205.11	11,825.82	12,557.52	731.70	0.00
90131HBP9	21ST CENTURY FOX	6.90%	08/15/2039	04/06/2015	115,000.00	114,771.29	135,996.93	144,411.48	8,414.55	0.00
Totals for Cusip					135,000.00	139,181.51	159,648.57	169,526.52	9,877.95	0.00
907818DK1	UNION PACIFIC CORP	4.16%	07/15/2022	02/29/2012	247,000.00	272,415.07	267,067.76	266,175.85	0.00	(891.91)
Totals for Cusip					247,000.00	272,415.07	267,067.76	266,175.85	0.00	(891.91)
907833AJ6	UNION PACIFIC RR	8.00%	01/10/2021	07/01/2009	2,917,910.04	3,209,701.04	3,188,836.24	3,110,695.77	0.00	(78,140.47)
Totals for Cusip					2,917,910.04	3,209,701.04	3,188,836.24	3,110,695.77	0.00	(78,140.47)
909287AA2	UNITED AIR LINES	6.64%	07/02/2022	06/19/2007	1,047,301.91	1,047,301.91	1,115,376.53	1,128,467.81	13,091.28	0.00
Totals for Cusip					1,047,301.91	1,047,301.91	1,115,376.53	1,128,467.81	13,091.28	0.00
91086QBB3	UNITED MEXICAN STATES	4.75%	03/08/2044	11/23/2016	2,600,000.00	2,297,100.00	2,297,100.00	2,364,180.00	67,080.00	0.00
Totals for Cusip					2,600,000.00	2,297,100.00	2,297,100.00	2,364,180.00	67,080.00	0.00
91086QBC1	UNITED MEXICAN STATES	4.00%	10/02/2023	11/02/2016	1,124,000.00	1,178,514.00	1,178,514.00	1,126,697.60	0.00	(51,816.40)
Totals for Cusip					1,124,000.00	1,178,514.00	1,178,514.00	1,126,697.60	0.00	(51,816.40)
911365AZ7	UNITED RENTALS NORTH	7.62%	04/15/2022	01/22/2015	896,000.00	984,480.00	957,555.20	943,040.00	0.00	(14,515.20)

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	Totals for Cusip				896,000.00	984,480.00	957,555.20	943,040.00	0.00	(14,515.20)
912833XY1	US TREASURY STRIP	0.00%	08/15/2030	12/24/2015	8,545,000.00	5,744,290.80	5,673,162.22	5,828,800.85	155,638.63	0.00
	Totals for Cusip				8,545,000.00	5,744,290.80	5,673,162.22	5,828,800.85	155,638.63	0.00
912920AC9	US WEST COMMUNICATIONS	6.88%	09/15/2033	02/29/2012	374,000.00	374,000.00	358,888.90	357,099.31	0.00	(1,789.59)
	Totals for Cusip				374,000.00	374,000.00	358,888.90	357,099.31	0.00	(1,789.59)
91324PAX0	UNITEDHEALTH GROUP INC	6.50%	06/15/2037	02/27/2008	900,000.00	890,010.92	1,129,777.20	1,156,654.80	26,877.60	0.00
	Totals for Cusip				900,000.00	890,010.92	1,129,777.20	1,156,654.80	26,877.60	0.00
91324PBE1	UNITEDHEALTH GROUP INC	6.62%	11/15/2037	02/27/2008	780,000.00	773,991.90	994,319.04	1,020,289.92	25,970.88	0.00
	Totals for Cusip				780,000.00	773,991.90	994,319.04	1,020,289.92	25,970.88	0.00
91324PBK7	UNITEDHEALTH GROUP INC	6.88%	02/15/2038	02/04/2008	340,000.00	334,815.00	444,680.90	462,671.32	17,990.42	0.00
	Totals for Cusip				340,000.00	334,815.00	444,680.90	462,671.32	17,990.42	0.00
91324PCQ3	UNITEDHEALTH GROUP INC	4.62%	07/15/2035	07/20/2015	2,275,000.00	2,274,727.00	2,361,718.45	2,479,838.73	118,120.28	0.00
	Totals for Cusip				2,275,000.00	2,274,727.00	2,361,718.45	2,479,838.73	118,120.28	0.00
91529YAH9	UNUMPROVIDENT CORP	5.62%	09/15/2020	09/08/2010	755,000.00	754,086.45	830,412.42	822,200.29	0.00	(8,212.13)
	Totals for Cusip				755,000.00	754,086.45	830,412.42	822,200.29	0.00	(8,212.13)
91913YAT7	VALERO ENERGY CORP	4.90%	03/15/2045	03/10/2015	600,000.00	597,564.00	500,325.00	597,925.80	97,600.80	0.00
91913YAT7	VALERO ENERGY CORP	4.90%	03/15/2045	03/18/2015	530,000.00	531,234.90	441,953.75	528,167.79	86,214.04	0.00
	Totals for Cusip				1,130,000.00	1,128,798.90	942,278.75	1,126,093.59	183,814.84	0.00
92343VCM4	VERIZON COMMUNICATIONS	5.01%	08/21/2054	03/11/2015	7,935,000.00	8,039,998.01	7,265,214.59	7,893,436.47	628,221.88	0.00
	Totals for Cusip				7,935,000.00	8,039,998.01	7,265,214.59	7,893,436.47	628,221.88	0.00
92343VCX0	VERIZON COMMUNICATIONS	4.52%	09/15/2048	08/20/2015	2,836,000.00	2,798,409.99	2,536,226.29	2,719,474.43	183,248.14	0.00
92343VCX0	VERIZON COMMUNICATIONS	4.52%	09/15/2048	08/20/2015	81,000.00	79,929.11	72,438.06	77,671.87	5,233.81	0.00

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92343VCX0	VERIZON COMMUNICATIONS	4.52%	09/15/2048	08/20/2015	54,000.00	53,195.83	48,292.04	51,781.25	3,489.21	0.00
	Totals for Cusip				2,971,000.00	2,931,534.93	2,656,956.39	2,848,927.55	191,971.16	0.00
92343VCZ5	VERIZON COMMUNICATIONS	4.67%	03/15/2055	08/20/2015	7,095,000.00	6,834,481.42	6,159,886.10	6,662,985.45	503,099.35	0.00
	Totals for Cusip				7,095,000.00	6,834,481.42	6,159,886.10	6,662,985.45	503,099.35	0.00
925524AV2	VIACOM INC	5.50%	05/15/2033	06/03/2003	480,000.00	494,236.80	474,159.84	498,588.48	24,428.64	0.00
	Totals for Cusip				480,000.00	494,236.80	474,159.84	498,588.48	24,428.64	0.00
92553PAQ5	VIACOM INC	4.88%	06/15/2043	02/11/2014	560,000.00	528,628.80	449,778.00	485,472.96	35,694.96	0.00
	Totals for Cusip				560,000.00	528,628.80	449,778.00	485,472.96	35,694.96	0.00
92553PAW2	VIACOM INC	5.25%	04/01/2044	09/08/2016	445,000.00	455,911.40	455,911.40	404,834.75	0.00	(51,076.65)
	Totals for Cusip				445,000.00	455,911.40	455,911.40	404,834.75	0.00	(51,076.65)
92658TAQ1	VIDEOTRON LTD	5.00%	07/15/2022	07/30/2013	2,500,000.00	2,484,375.00	2,500,000.00	2,562,500.00	62,500.00	0.00
	Totals for Cusip				2,500,000.00	2,484,375.00	2,500,000.00	2,562,500.00	62,500.00	0.00
942683AE3	WATSON	6.12%	08/15/2019	08/18/2009	1,170,000.00	1,167,613.20	1,304,610.84	1,278,258.93	0.00	(26,351.91)
	Totals for Cusip				1,170,000.00	1,167,613.20	1,304,610.84	1,278,258.93	0.00	(26,351.91)
94973VAY3	WELLPOINT INC	4.62%	05/15/2042	05/02/2012	1,025,000.00	1,017,743.00	967,923.90	1,029,888.23	61,964.33	0.00
	Totals for Cusip				1,025,000.00	1,017,743.00	967,923.90	1,029,888.23	61,964.33	0.00
94973VBB2	WELLPOINT INC	4.65%	01/15/2043	09/05/2012	890,000.00	884,846.90	846,891.96	893,466.55	46,574.59	0.00
	Totals for Cusip				890,000.00	884,846.90	846,891.96	893,466.55	46,574.59	0.00
96949LAA3	WILLIAMS PARTNERS LP	3.60%	03/15/2022	06/23/2015	135,000.00	131,209.20	106,166.57	135,714.29	29,547.72	0.00
	Totals for Cusip				135,000.00	131,209.20	106,166.57	135,714.29	29,547.72	0.00
976656BZ0	WISCONSIN ELECTRIC	5.70%	12/01/2036	11/02/2006	630,000.00	629,514.90	753,842.88	768,168.45	14,325.57	0.00
	Totals for Cusip				630,000.00	629,514.90	753,842.88	768,168.45	14,325.57	0.00

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983024AF7	WYETH	6.45%	02/01/2024	12/11/2003	425,000.00	423,414.75	519,865.53	517,494.88	0.00	(2,370.65)
	Totals for Cusip				425,000.00	423,414.75	519,865.53	517,494.88	0.00	(2,370.65)
983024AN0	WYETH	5.95%	04/01/2037	02/29/2012	300,000.00	392,514.00	356,709.60	377,534.10	20,824.50	0.00
	Totals for Cusip				300,000.00	392,514.00	356,709.60	377,534.10	20,824.50	0.00
98419MAB6	XYLEM INC	4.88%	10/01/2021	07/16/2012	3,040,000.00	3,037,988.15	3,231,352.80	3,281,898.88	50,546.08	0.00
	Totals for Cusip				3,040,000.00	3,037,988.15	3,231,352.80	3,281,898.88	50,546.08	0.00
B54Y3V4	MYRIAD INT HOLDING BV	6.38%	07/28/2017	02/26/2014	2,500,000.00	2,787,500.00	2,610,550.00	2,549,400.00	0.00	(61,150.00)
B54Y3V4	MYRIAD INT HOLDING BV	6.38%	07/28/2017	02/27/2014	900,000.00	1,005,750.00	939,798.00	917,784.00	0.00	(22,014.00)
	Totals for Cusip				3,400,000.00	3,793,250.00	3,550,348.00	3,467,184.00	0.00	(83,164.00)
	Totals for Corporate				673,005,421.62	675,705,103.72	688,663,137.27	696,925,424.81	14,311,703.72	(6,049,416.18)
	Fed Agency									
01F022410	FNMA	2.50%	01/01/2027	12/14/2016	1,500,000.00	1,501,171.88	1,501,171.88	1,502,373.00	1,201.12	0.00
	Totals for Cusip				1,500,000.00	1,501,171.88	1,501,171.88	1,502,373.00	1,201.12	0.00
01F032617	FNMA	3.50%	01/01/2040	12/15/2016	3,500,000.00	3,546,484.37	3,546,484.37	3,587,226.65	40,742.28	0.00
	Totals for Cusip				3,500,000.00	3,546,484.37	3,546,484.37	3,587,226.65	40,742.28	0.00
01F040610	FNMA	4.00%	04/01/2040	12/08/2016	8,000,000.00	8,403,750.00	8,403,750.00	8,410,468.80	6,718.80	0.00
01F040610	FNMA	4.00%	04/01/2040	12/07/2016	17,000,000.00	17,892,500.00	17,892,500.00	17,872,246.20	0.00	(20,253.80)
01F040610	FNMA	4.00%	04/01/2040	12/08/2016	4,000,000.00	4,194,375.00	4,194,375.00	4,205,234.40	10,859.40	0.00
01F040610	FNMA	4.00%	04/01/2040	12/07/2016	500,000.00	526,250.00	526,250.00	525,654.30	0.00	(595.70)
	Totals for Cusip				29,500,000.00	31,016,875.00	31,016,875.00	31,013,603.70	17,578.20	(20,849.50)
02R022415	FHLMC	2.50%	01/15/2028	12/12/2016	8,000,000.00	7,991,875.00	7,991,875.00	8,014,375.20	22,500.20	0.00
	Totals for Cusip				8,000,000.00	7,991,875.00	7,991,875.00	8,014,375.20	22,500.20	0.00

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02R040615	FHLMC	4.00%	01/13/2040	12/07/2016	6,500,000.00	6,832,109.38	6,832,109.38	6,827,158.00	0.00	(4,951.38)
	Totals for Cusip				6,500,000.00	6,832,109.38	6,832,109.38	6,827,158.00	0.00	(4,951.38)
21H030617	GNMA II	3.00%	01/15/2043	12/15/2016	2,000,000.00	1,995,937.50	1,995,937.50	2,025,039.00	29,101.50	0.00
21H030617	GNMA II	3.00%	01/15/2043	12/15/2016	500,000.00	499,062.50	499,062.50	506,259.75	7,197.25	0.00
21H030617	GNMA II	3.00%	01/15/2043	12/13/2016	16,000,000.00	16,155,000.00	16,155,000.00	16,200,312.00	45,312.00	0.00
21H030617	GNMA II	3.00%	01/15/2043	12/15/2016	6,500,000.00	6,484,765.63	6,484,765.63	6,581,376.75	96,611.12	0.00
21H030617	GNMA II	3.00%	01/15/2043	12/15/2016	1,000,000.00	997,656.25	997,656.25	1,012,519.50	14,863.25	0.00
21H030617	GNMA II	3.00%	01/15/2043	12/15/2016	1,500,000.00	1,495,312.50	1,495,312.50	1,518,779.25	23,466.75	0.00
21H030617	GNMA II	3.00%	01/15/2043	12/15/2016	4,500,000.00	4,490,156.25	4,490,156.25	4,556,337.75	66,181.50	0.00
	Totals for Cusip				32,000,000.00	32,117,890.63	32,117,890.63	32,400,624.00	282,733.37	0.00
21H032613	GNMA II	3.50%	01/20/2041	12/07/2016	3,000,000.00	3,120,878.91	3,120,878.91	3,118,535.10	0.00	(2,343.81)
21H032613	GNMA II	3.50%	01/20/2041	12/16/2016	10,500,000.00	10,794,082.03	10,794,082.03	10,914,872.85	120,790.82	0.00
	Totals for Cusip				13,500,000.00	13,914,960.94	13,914,960.94	14,033,407.95	120,790.82	(2,343.81)
31359MEU3	FANNIE MAE	6.25%	05/15/2029	01/20/2016	965,000.00	1,354,261.70	1,354,261.70	1,279,118.12	0.00	(75,143.58)
31359MEU3	FANNIE MAE	6.25%	05/15/2029	08/12/2016	910,000.00	1,328,117.70	1,328,117.70	1,206,215.01	0.00	(121,902.69)
	Totals for Cusip				1,875,000.00	2,682,379.40	2,682,379.40	2,485,333.13	0.00	(197,046.27)
31359MGK3	FANNIE MAE	6.62%	11/15/2030	07/29/2016	1,110,000.00	1,711,946.34	1,711,946.34	1,544,105.46	0.00	(167,840.88)
31359GQ22	FANNIE MAE	1.88%	09/24/2026	10/20/2016	550,000.00	540,752.30	540,752.30	505,298.75	0.00	(35,453.55)
	Totals for Cusip				550,000.00	540,752.30	540,752.30	505,298.75	0.00	(35,453.55)
76116FAC1	RFCSP STRIP	0.00%	04/15/2030	03/11/2016	5,544,000.00	3,655,159.20	3,655,159.20	3,590,405.28	0.00	(64,753.92)
	Totals for Cusip				5,544,000.00	3,655,159.20	3,655,159.20	3,590,405.28	0.00	(64,753.92)



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76116FAE7	RFCSP STRIP	0.00%	10/15/2020	12/01/2015	820,000.00	748,086.00	742,017.18	766,399.06	24,381.88	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/21/2016	710,000.00	658,681.20	658,681.20	663,589.43	4,908.23	0.00
	Totals for Cusip				1,530,000.00	1,406,767.20	1,400,698.38	1,429,988.49	29,290.11	0.00
	Totals for Fed Agency				105,109,000.00	106,918,371.64	106,912,302.82	106,933,899.61	514,836.10	(493,239.31)
	Foreign									
00254EMJ8	SWEDISH EXPORT CREDIT	1.75%	03/10/2021	03/03/2016	5,540,000.00	5,513,408.00	5,513,408.00	5,436,773.18	0.00	(76,634.82)
	Totals for Cusip				5,540,000.00	5,513,408.00	5,513,408.00	5,436,773.18	0.00	(76,634.82)
013051DV6	PROVINCE OF ALBERTA	1.90%	12/06/2019	12/01/2016	1,800,000.00	1,799,172.00	1,799,172.00	1,802,755.80	3,583.80	0.00
	Totals for Cusip				1,800,000.00	1,799,172.00	1,799,172.00	1,802,755.80	3,583.80	0.00
055451AW8	BHP FINANCE USA LTD	6.25%	10/19/2075	10/14/2015	2,070,000.00	2,070,000.00	2,026,012.50	2,241,189.00	215,176.50	0.00
	Totals for Cusip				2,070,000.00	2,070,000.00	2,026,012.50	2,241,189.00	215,176.50	0.00
066716AJ0	AID TUNISIA	1.42%	08/05/2021	08/03/2016	1,600,000.00	1,600,000.00	1,600,000.00	1,546,627.20	0.00	(53,372.80)
	Totals for Cusip				1,600,000.00	1,600,000.00	1,600,000.00	1,546,627.20	0.00	(53,372.80)
12802DAR7	CAISSE D'AMORT DETTE	2.00%	03/22/2021	03/15/2016	2,820,000.00	2,817,208.20	2,817,208.20	2,789,011.02	0.00	(28,197.18)
	Totals for Cusip				2,820,000.00	2,817,208.20	2,817,208.20	2,789,011.02	0.00	(28,197.18)
219868BW5	CORP ANDINA DE FOMENTO	2.00%	05/10/2019	05/04/2016	2,480,000.00	2,479,776.80	2,479,776.80	2,463,837.84	0.00	(15,938.96)
	Totals for Cusip				2,480,000.00	2,479,776.80	2,479,776.80	2,463,837.84	0.00	(15,938.96)
219868BX3	CORP ANDINA DE FOMENTO	2.12%	09/27/2021	09/20/2016	2,220,000.00	2,215,804.20	2,215,804.20	2,149,337.40	0.00	(66,466.80)
	Totals for Cusip				2,220,000.00	2,215,804.20	2,215,804.20	2,149,337.40	0.00	(66,466.80)
31808LAA0	FINNVERA PLC	2.38%	06/04/2025	09/01/2016	800,000.00	823,312.00	823,312.00	765,472.00	0.00	(57,840.00)
	Totals for Cusip				800,000.00	823,312.00	823,312.00	765,472.00	0.00	(57,840.00)
418097AE1	HASHEMITE KINGDOM OF	2.58%	06/30/2022	07/20/2016	200,000.00	212,040.00	212,040.00	203,446.60	0.00	(8,593.40)



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	Totals for Cusip				200,000.00	212,040.00	212,040.00	203,446.60	0.00	(8,593.40)
418097AF8	HASHEMITE KINGDOM OF	3.00%	06/30/2025	01/08/2016	250,000.00	259,000.00	259,000.00	255,010.00	0.00	(3,990.00)
	Totals for Cusip				250,000.00	259,000.00	259,000.00	255,010.00	0.00	(3,990.00)
445545AE6	REPUBLIC OF HUNGARY	6.38%	03/29/2021	04/05/2016	4,000,000.00	4,565,000.00	4,565,000.00	4,479,040.00	0.00	(85,960.00)
	Totals for Cusip				4,000,000.00	4,565,000.00	4,565,000.00	4,479,040.00	0.00	(85,960.00)
455780BY1	REPUBLIC OF INDONESIA	5.25%	01/08/2047	12/01/2016	1,320,000.00	1,310,047.20	1,310,047.20	1,316,201.04	6,153.84	0.00
	Totals for Cusip				1,320,000.00	1,310,047.20	1,310,047.20	1,316,201.04	6,153.84	0.00
471048AW8	JPN BANK FOR INTL COOP	1.50%	07/21/2021	07/13/2016	1,200,000.00	1,194,312.00	1,194,312.00	1,150,534.80	0.00	(43,777.20)
	Totals for Cusip				1,200,000.00	1,194,312.00	1,194,312.00	1,150,534.80	0.00	(43,777.20)
471068AH9	JAPAN FIN ORG MUNICIPAL	2.12%	04/13/2021	04/06/2016	1,200,000.00	1,197,360.00	1,197,360.00	1,173,729.60	0.00	(23,630.40)
	Totals for Cusip				1,200,000.00	1,197,360.00	1,197,360.00	1,173,729.60	0.00	(23,630.40)
471068AJ5	JAPAN FIN ORG MUNICIPAL	2.12%	10/25/2023	10/18/2016	2,600,000.00	2,581,722.00	2,581,722.00	2,473,338.40	0.00	(108,383.60)
	Totals for Cusip				2,600,000.00	2,581,722.00	2,581,722.00	2,473,338.40	0.00	(108,383.60)
563469UL7	MANITOBA PROVINCE OF	2.12%	06/22/2026	11/30/2016	400,000.00	375,360.00	375,360.00	373,140.00	0.00	(2,220.00)
	Totals for Cusip				400,000.00	375,360.00	375,360.00	373,140.00	0.00	(2,220.00)
65557CAQ6	NORDEA BANK AB	1.88%	09/17/2018	09/09/2015	4,215,000.00	4,203,282.30	4,187,530.85	4,212,922.01	25,391.16	0.00
	Totals for Cusip				4,215,000.00	4,203,282.30	4,187,530.85	4,212,922.01	25,391.16	0.00
656836AA1	NA DEVELOPMENT BANK	4.38%	02/11/2020	04/07/2016	1,400,000.00	1,540,000.00	1,540,000.00	1,489,523.00	0.00	(50,477.00)
656836AA1	NA DEVELOPMENT BANK	4.38%	02/11/2020	12/06/2016	500,000.00	536,835.00	536,835.00	531,972.50	0.00	(4,862.50)
	Totals for Cusip				1,900,000.00	2,076,835.00	2,076,835.00	2,021,495.50	0.00	(55,339.50)
656836AB9	NA DEVELOPMENT BANK	2.40%	10/26/2022	04/18/2016	1,985,000.00	2,003,809.86	2,003,809.86	1,926,960.59	0.00	(76,849.27)
	Totals for Cusip				1,985,000.00	2,003,809.86	2,003,809.86	1,926,960.59	0.00	(76,849.27)

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For the Period 12/31/2015 Through 12/31/2016

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
698299AX2	REPUBLIC OF PANAMA	5.20%	01/30/2020	11/21/2013	1,600,000.00	1,726,784.00	1,736,000.00	1,718,400.00	0.00	(17,600.00)
	Totals for Cusip				1,600,000.00	1,726,784.00	1,736,000.00	1,718,400.00	0.00	(17,600.00)
698299BE3	REPUBLIC OF PANAMA	3.75%	03/16/2025	03/11/2015	970,000.00	958,912.90	950,600.00	962,725.00	12,125.00	0.00
	Totals for Cusip				970,000.00	958,912.90	950,600.00	962,725.00	12,125.00	0.00
71656LBP5	PETROLEOS MEXICANOS	5.38%	03/13/2022	12/06/2016	855,000.00	850,263.30	850,263.30	875,502.90	25,239.60	0.00
	Totals for Cusip				855,000.00	850,263.30	850,263.30	875,502.90	25,239.60	0.00
74815HCB6	PROVINCE OF QUEBEC	7.14%	02/27/2026	09/08/2016	1,690,000.00	2,333,095.70	2,333,095.70	2,165,853.30	0.00	(167,242.40)
	Totals for Cusip				1,690,000.00	2,333,095.70	2,333,095.70	2,165,853.30	0.00	(167,242.40)
77586TAE6	ROMANIAN GOVERNMENT	6.12%	01/22/2044	03/31/2015	1,000,000.00	1,278,750.00	1,170,000.00	1,167,250.00	0.00	(2,750.00)
	Totals for Cusip				1,000,000.00	1,278,750.00	1,170,000.00	1,167,250.00	0.00	(2,750.00)
80413TAA7	SAUDI INTERNATIONAL	2.38%	10/26/2021	10/19/2016	2,330,000.00	2,306,863.10	2,306,863.10	2,262,280.88	0.00	(44,582.22)
	Totals for Cusip				2,330,000.00	2,306,863.10	2,306,863.10	2,262,280.88	0.00	(44,582.22)
903724BL5	UKRAINE GOVERNMENT	1.47%	09/29/2021	09/22/2016	2,200,000.00	2,200,000.00	2,200,000.00	2,147,736.80	0.00	(52,263.20)
	Totals for Cusip				2,200,000.00	2,200,000.00	2,200,000.00	2,147,736.80	0.00	(52,263.20)
B53QG12	REPUBLIC OF INDONESIA	4.88%	05/05/2021	07/30/2015	1,740,000.00	1,854,840.00	1,802,323.32	1,841,983.14	39,659.82	0.00
B53QG12	REPUBLIC OF INDONESIA	4.88%	05/05/2021	07/28/2015	1,200,000.00	1,279,200.00	1,242,981.60	1,270,333.20	27,351.60	0.00
	Totals for Cusip				2,940,000.00	3,134,040.00	3,045,304.92	3,112,316.34	67,011.42	0.00
BE62884816	BELGIUM KINGDOM OF	1.12%	08/03/2019	07/27/2016	2,600,000.00	2,596,100.00	2,596,100.00	2,559,408.80	0.00	(36,691.20)
	Totals for Cusip				2,600,000.00	2,596,100.00	2,596,100.00	2,559,408.80	0.00	(36,691.20)
XS11104481	FINNVERA PLC	1.88%	09/16/2019	10/27/2016	2,200,000.00	2,228,635.49	2,228,635.49	2,196,651.60	0.00	(31,983.89)
	Totals for Cusip				2,200,000.00	2,228,635.49	2,228,635.49	2,196,651.60	0.00	(31,983.89)
Y20721BN8	REPUBLIC OF INDONESIA	4.75%	01/08/2026	12/16/2016	600,000.00	611,700.00	611,700.00	619,370.40	7,670.40	0.00

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Y20721BN8	REPUBLIC OF INDONESIA	4.75%	01/08/2026	12/16/2016	400,000.00	408,500.00	408,500.00	412,913.60	4,413.60	0.00
	Totals for Cusip				1,000,000.00	1,020,200.00	1,020,200.00	1,032,284.00	12,084.00	0.00
	Totals for Foreign				57,985,000.00	59,931,094.05	59,674,773.12	58,981,231.60	366,765.32	(1,060,306.84)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
MMIP Investment										
818999963	MONEY MARKET			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
818999963	MONEY MARKET			03/11/2005	18,284.44	18,284.44	18,284.44	18,284.44	0.00	0.00
818999963	MONEY MARKET			03/14/2005	17,969.15	17,969.15	17,969.15	17,969.15	0.00	0.00
818999963	MONEY MARKET			03/16/2005	15,087.12	15,087.12	15,087.12	15,087.12	0.00	0.00
818999963	MONEY MARKET			03/17/2005	14,501.23	14,501.23	14,501.23	14,501.23	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/18/2005	15,511.86	15,511.86	15,511.86	15,511.86	0.00	0.00
818999963	MONEY MARKET			03/25/2005	16,500.60	16,500.60	16,500.60	16,500.60	0.00	0.00
818999963	MONEY MARKET			03/21/2005	16,209.11	16,209.11	16,209.11	16,209.11	0.00	0.00
818999963	MONEY MARKET			03/24/2005	16,333.30	16,333.30	16,333.30	16,333.30	0.00	0.00
818999963	MONEY MARKET			03/23/2005	15,891.91	15,891.91	15,891.91	15,891.91	0.00	0.00
818999963	MONEY MARKET			03/28/2005	17,118.48	17,118.48	17,118.48	17,118.48	0.00	0.00
818999963	MONEY MARKET			03/30/2005	17,512.86	17,512.86	17,512.86	17,512.86	0.00	0.00
818999963	MONEY MARKET			03/31/2005	17,538.14	17,538.14	17,538.14	17,538.14	0.00	0.00
818999963	MONEY MARKET			04/01/2005	15,968.08	15,968.08	15,968.08	15,968.08	0.00	0.00
818999963	MONEY MARKET			04/04/2005	16,130.32	16,130.32	16,130.32	16,130.32	0.00	0.00
818999963	MONEY MARKET			04/06/2005	15,261.25	15,261.25	15,261.25	15,261.25	0.00	0.00
818999963	MONEY MARKET			04/07/2005	14,687.75	14,687.75	14,687.75	14,687.75	0.00	0.00
818999963	MONEY MARKET			04/08/2005	14,629.77	14,629.77	14,629.77	14,629.77	0.00	0.00
818999963	MONEY MARKET			04/14/2005	5,326.83	5,326.83	5,326.83	5,326.83	0.00	0.00
818999963	MONEY MARKET			04/15/2005	10,274.63	10,274.63	10,274.63	10,274.63	0.00	0.00
818999963	MONEY MARKET			04/12/2005	44,538.52	44,538.52	44,538.52	44,538.52	0.00	0.00
818999963	MONEY MARKET			04/11/2005	14,905.62	14,905.62	14,905.62	14,905.62	0.00	0.00
818999963	MONEY MARKET			04/13/2005	4,672.12	4,672.12	4,672.12	4,672.12	0.00	0.00
818999963	MONEY MARKET			04/18/2005	11,780.69	11,780.69	11,780.69	11,780.69	0.00	0.00
818999963	MONEY MARKET			04/19/2005	34,765.40	34,765.40	34,765.40	34,765.40	0.00	0.00
818999963	MONEY MARKET			04/20/2005	10,503.77	10,503.77	10,503.77	10,503.77	0.00	0.00
818999963	MONEY MARKET			04/21/2005	10,671.43	10,671.43	10,671.43	10,671.43	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/22/2005	13,098.27	13,098.27	13,098.27	13,098.27	0.00	0.00
818999963	MONEY MARKET			04/26/2005	33,867.05	33,867.05	33,867.05	33,867.05	0.00	0.00
818999963	MONEY MARKET			04/25/2005	11,218.64	11,218.64	11,218.64	11,218.64	0.00	0.00
818999963	MONEY MARKET			04/27/2005	10,988.66	10,988.66	10,988.66	10,988.66	0.00	0.00
818999963	MONEY MARKET			04/28/2005	11,245.59	11,245.59	11,245.59	11,245.59	0.00	0.00
818999963	MONEY MARKET			04/29/2005	13,400.06	13,400.06	13,400.06	13,400.06	0.00	0.00
818999963	MONEY MARKET			05/02/2005	13,324.12	13,324.12	13,324.12	13,324.12	0.00	0.00
818999963	MONEY MARKET			05/03/2005	47,288.64	47,288.64	47,288.64	47,288.64	0.00	0.00
818999963	MONEY MARKET			05/04/2005	20,801.59	20,801.59	20,801.59	20,801.59	0.00	0.00
818999963	MONEY MARKET			05/05/2005	17,176.99	17,176.99	17,176.99	17,176.99	0.00	0.00
818999963	MONEY MARKET			05/06/2005	17,145.22	17,145.22	17,145.22	17,145.22	0.00	0.00
818999963	MONEY MARKET			05/09/2005	15,830.41	15,830.41	15,830.41	15,830.41	0.00	0.00
818999963	MONEY MARKET			05/11/2005	16,051.33	16,051.33	16,051.33	16,051.33	0.00	0.00
818999963	MONEY MARKET			05/12/2005	17,293.58	17,293.58	17,293.58	17,293.58	0.00	0.00
818999963	MONEY MARKET			05/13/2005	20,171.04	20,171.04	20,171.04	20,171.04	0.00	0.00
818999963	MONEY MARKET			05/16/2005	18,937.34	18,937.34	18,937.34	18,937.34	0.00	0.00
818999963	MONEY MARKET			05/18/2005	22,668.83	22,668.83	22,668.83	22,668.83	0.00	0.00
818999963	MONEY MARKET			05/19/2005	22,617.61	22,617.61	22,617.61	22,617.61	0.00	0.00
818999963	MONEY MARKET			05/20/2005	23,084.09	23,084.09	23,084.09	23,084.09	0.00	0.00
818999963	MONEY MARKET			05/27/2005	23,622.27	23,622.27	23,622.27	23,622.27	0.00	0.00
818999963	MONEY MARKET			05/23/2005	23,886.09	23,886.09	23,886.09	23,886.09	0.00	0.00
818999963	MONEY MARKET			05/26/2005	24,479.58	24,479.58	24,479.58	24,479.58	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/25/2005	23,747.33	23,747.33	23,747.33	23,747.33	0.00	0.00
818999963	MONEY MARKET			05/31/2005	23,473.81	23,473.81	23,473.81	23,473.81	0.00	0.00
818999963	MONEY MARKET			06/02/2005	22,599.34	22,599.34	22,599.34	22,599.34	0.00	0.00
818999963	MONEY MARKET			06/03/2005	22,517.76	22,517.76	22,517.76	22,517.76	0.00	0.00
818999963	MONEY MARKET			06/06/2005	20,947.97	20,947.97	20,947.97	20,947.97	0.00	0.00
818999963	MONEY MARKET			06/08/2005	21,915.75	21,915.75	21,915.75	21,915.75	0.00	0.00
818999963	MONEY MARKET			06/09/2005	20,493.60	20,493.60	20,493.60	20,493.60	0.00	0.00
818999963	MONEY MARKET			06/10/2005	19,719.41	19,719.41	19,719.41	19,719.41	0.00	0.00
818999963	MONEY MARKET			06/16/2005	29,893.72	29,893.72	29,893.72	29,893.72	0.00	0.00
818999963	MONEY MARKET			06/15/2005	28,786.88	28,786.88	28,786.88	28,786.88	0.00	0.00
818999963	MONEY MARKET			06/17/2005	29,917.81	29,917.81	29,917.81	29,917.81	0.00	0.00
818999963	MONEY MARKET			06/13/2005	19,787.85	19,787.85	19,787.85	19,787.85	0.00	0.00
818999963	MONEY MARKET			06/20/2005	29,422.63	29,422.63	29,422.63	29,422.63	0.00	0.00
818999963	MONEY MARKET			06/22/2005	29,307.94	29,307.94	29,307.94	29,307.94	0.00	0.00
818999963	MONEY MARKET			06/23/2005	29,665.18	29,665.18	29,665.18	29,665.18	0.00	0.00
818999963	MONEY MARKET			06/24/2005	31,207.84	31,207.84	31,207.84	31,207.84	0.00	0.00
818999963	MONEY MARKET			06/30/2005	23,427.53	23,427.53	23,427.53	23,427.53	0.00	0.00
818999963	MONEY MARKET			06/27/2005	29,271.40	29,271.40	29,271.40	29,271.40	0.00	0.00
818999963	MONEY MARKET			06/29/2005	30,576.21	30,576.21	30,576.21	30,576.21	0.00	0.00
818999963	MONEY MARKET			06/30/2005	30,716.03	30,716.03	30,716.03	30,716.03	0.00	0.00
818999963	MONEY MARKET			06/30/2005	29,730.01	29,730.01	29,730.01	29,730.01	0.00	0.00
818999963	MONEY MARKET			07/01/2005	31,349.62	31,349.62	31,349.62	31,349.62	0.00	0.00

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818999963	MONEY MARKET			06/29/2005	15,813.66	15,813.66	15,813.66	15,813.66	0.00	0.00
818999963	MONEY MARKET			07/05/2005	33,123.75	33,123.75	33,123.75	33,123.75	0.00	0.00
818999963	MONEY MARKET			07/07/2005	31,227.04	31,227.04	31,227.04	31,227.04	0.00	0.00
818999963	MONEY MARKET			07/08/2005	30,965.25	30,965.25	30,965.25	30,965.25	0.00	0.00
818999963	MONEY MARKET			07/13/2005	30,133.13	30,133.13	30,133.13	30,133.13	0.00	0.00
818999963	MONEY MARKET			07/15/2005	21,156.28	21,156.28	21,156.28	21,156.28	0.00	0.00
818999963	MONEY MARKET			07/11/2005	31,161.92	31,161.92	31,161.92	31,161.92	0.00	0.00
818999963	MONEY MARKET			07/12/2005	144.43	144.43	144.43	144.43	0.00	0.00
818999963	MONEY MARKET			07/14/2005	29,965.51	29,965.51	29,965.51	29,965.51	0.00	0.00
818999963	MONEY MARKET			07/18/2005	21,681.11	21,681.11	21,681.11	21,681.11	0.00	0.00
818999963	MONEY MARKET			07/20/2005	21,637.35	21,637.35	21,637.35	21,637.35	0.00	0.00
818999963	MONEY MARKET			07/21/2005	21,854.44	21,854.44	21,854.44	21,854.44	0.00	0.00
818999963	MONEY MARKET			07/22/2005	22,273.29	22,273.29	22,273.29	22,273.29	0.00	0.00
818999963	MONEY MARKET			07/25/2005	22,080.68	22,080.68	22,080.68	22,080.68	0.00	0.00
818999963	MONEY MARKET			07/27/2005	22,498.53	22,498.53	22,498.53	22,498.53	0.00	0.00
818999963	MONEY MARKET			07/28/2005	22,523.79	22,523.79	22,523.79	22,523.79	0.00	0.00
818999963	MONEY MARKET			07/29/2005	22,371.41	22,371.41	22,371.41	22,371.41	0.00	0.00
818999963	MONEY MARKET			07/28/2005	5,442.97	5,442.97	5,442.97	5,442.97	0.00	0.00
818999963	MONEY MARKET			08/01/2005	21,931.74	21,931.74	21,931.74	21,931.74	0.00	0.00
818999963	MONEY MARKET			08/03/2005	23,032.40	23,032.40	23,032.40	23,032.40	0.00	0.00
818999963	MONEY MARKET			08/04/2005	22,648.00	22,648.00	22,648.00	22,648.00	0.00	0.00
818999963	MONEY MARKET			08/05/2005	23,467.67	23,467.67	23,467.67	23,467.67	0.00	0.00

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818999963	MONEY MARKET			08/12/2005	15,365.85	15,365.85	15,365.85	15,365.85	0.00	0.00
818999963	MONEY MARKET			08/08/2005	22,330.77	22,330.77	22,330.77	22,330.77	0.00	0.00
818999963	MONEY MARKET			08/10/2005	24,771.17	24,771.17	24,771.17	24,771.17	0.00	0.00
818999963	MONEY MARKET			08/11/2005	24,384.88	24,384.88	24,384.88	24,384.88	0.00	0.00
818999963	MONEY MARKET			08/11/2005	3,375.45	3,375.45	3,375.45	3,375.45	0.00	0.00
818999963	MONEY MARKET			08/18/2005	18,847.60	18,847.60	18,847.60	18,847.60	0.00	0.00
818999963	MONEY MARKET			08/19/2005	19,193.62	19,193.62	19,193.62	19,193.62	0.00	0.00
818999963	MONEY MARKET			08/17/2005	18,579.41	18,579.41	18,579.41	18,579.41	0.00	0.00
818999963	MONEY MARKET			08/15/2005	15,450.88	15,450.88	15,450.88	15,450.88	0.00	0.00
818999963	MONEY MARKET			08/22/2005	19,476.94	19,476.94	19,476.94	19,476.94	0.00	0.00
818999963	MONEY MARKET			08/24/2005	20,172.78	20,172.78	20,172.78	20,172.78	0.00	0.00
818999963	MONEY MARKET			08/25/2005	19,320.86	19,320.86	19,320.86	19,320.86	0.00	0.00
818999963	MONEY MARKET			08/26/2005	20,397.96	20,397.96	20,397.96	20,397.96	0.00	0.00
818999963	MONEY MARKET			09/02/2005	20,010.72	20,010.72	20,010.72	20,010.72	0.00	0.00
818999963	MONEY MARKET			08/29/2005	19,618.34	19,618.34	19,618.34	19,618.34	0.00	0.00
818999963	MONEY MARKET			09/01/2005	19,560.93	19,560.93	19,560.93	19,560.93	0.00	0.00
818999963	MONEY MARKET			08/31/2005	19,553.69	19,553.69	19,553.69	19,553.69	0.00	0.00
818999963	MONEY MARKET			09/06/2005	20,004.50	20,004.50	20,004.50	20,004.50	0.00	0.00
818999963	MONEY MARKET			09/06/2005	41,559.39	41,559.39	41,559.39	41,559.39	0.00	0.00
818999963	MONEY MARKET			09/08/2005	19,068.46	19,068.46	19,068.46	19,068.46	0.00	0.00
818999963	MONEY MARKET			09/09/2005	19,939.68	19,939.68	19,939.68	19,939.68	0.00	0.00
818999963	MONEY MARKET			09/12/2005	18,215.06	18,215.06	18,215.06	18,215.06	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/14/2005	24,785.89	24,785.89	24,785.89	24,785.89	0.00	0.00
818999963	MONEY MARKET			09/15/2005	27,735.27	27,735.27	27,735.27	27,735.27	0.00	0.00
818999963	MONEY MARKET			09/16/2005	21,438.63	21,438.63	21,438.63	21,438.63	0.00	0.00
818999963	MONEY MARKET			09/21/2005	21,964.66	21,964.66	21,964.66	21,964.66	0.00	0.00
818999963	MONEY MARKET			09/22/2005	22,085.80	22,085.80	22,085.80	22,085.80	0.00	0.00
818999963	MONEY MARKET			09/23/2005	21,909.14	21,909.14	21,909.14	21,909.14	0.00	0.00
818999963	MONEY MARKET			09/19/2005	22,167.54	22,167.54	22,167.54	22,167.54	0.00	0.00
818999963	MONEY MARKET			09/26/2005	21,719.36	21,719.36	21,719.36	21,719.36	0.00	0.00
818999963	MONEY MARKET			09/28/2005	23,764.75	23,764.75	23,764.75	23,764.75	0.00	0.00
818999963	MONEY MARKET			09/29/2005	23,419.30	23,419.30	23,419.30	23,419.30	0.00	0.00
818999963	MONEY MARKET			09/30/2005	23,494.39	23,494.39	23,494.39	23,494.39	0.00	0.00
818999963	MONEY MARKET			09/30/2005	20,823.38	20,823.38	20,823.38	20,823.38	0.00	0.00
818999963	MONEY MARKET			10/05/2005	22,335.27	22,335.27	22,335.27	22,335.27	0.00	0.00
818999963	MONEY MARKET			10/03/2005	23,729.28	23,729.28	23,729.28	23,729.28	0.00	0.00
818999963	MONEY MARKET			10/06/2005	20,926.35	20,926.35	20,926.35	20,926.35	0.00	0.00
818999963	MONEY MARKET			10/07/2005	21,075.85	21,075.85	21,075.85	21,075.85	0.00	0.00
818999963	MONEY MARKET			10/10/2005	20,737.12	20,737.12	20,737.12	20,737.12	0.00	0.00
818999963	MONEY MARKET			10/12/2005	21,045.72	21,045.72	21,045.72	21,045.72	0.00	0.00
818999963	MONEY MARKET			10/13/2005	21,070.22	21,070.22	21,070.22	21,070.22	0.00	0.00
818999963	MONEY MARKET			10/14/2005	20,784.48	20,784.48	20,784.48	20,784.48	0.00	0.00
818999963	MONEY MARKET			10/20/2005	6.32	6.32	6.32	6.32	0.00	0.00
818999963	MONEY MARKET			10/20/2005	22,199.47	22,199.47	22,199.47	22,199.47	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/21/2005	22,185.91	22,185.91	22,185.91	22,185.91	0.00	0.00
818999963	MONEY MARKET			10/17/2005	20,568.14	20,568.14	20,568.14	20,568.14	0.00	0.00
818999963	MONEY MARKET			10/19/2005	22,133.46	22,133.46	22,133.46	22,133.46	0.00	0.00
818999963	MONEY MARKET			10/24/2005	22,203.49	22,203.49	22,203.49	22,203.49	0.00	0.00
818999963	MONEY MARKET			10/26/2005	22,473.27	22,473.27	22,473.27	22,473.27	0.00	0.00
818999963	MONEY MARKET			10/27/2005	22,487.14	22,487.14	22,487.14	22,487.14	0.00	0.00
818999963	MONEY MARKET			10/28/2005	22,124.39	22,124.39	22,124.39	22,124.39	0.00	0.00
818999963	MONEY MARKET			10/31/2005	22,331.60	22,331.60	22,331.60	22,331.60	0.00	0.00
818999963	MONEY MARKET			11/02/2005	25,327.70	25,327.70	25,327.70	25,327.70	0.00	0.00
818999963	MONEY MARKET			11/04/2005	23,094.13	23,094.13	23,094.13	23,094.13	0.00	0.00
818999963	MONEY MARKET			11/03/2005	25,750.98	25,750.98	25,750.98	25,750.98	0.00	0.00
818999963	MONEY MARKET			11/07/2005	22,703.88	22,703.88	22,703.88	22,703.88	0.00	0.00
818999963	MONEY MARKET			11/09/2005	23,249.07	23,249.07	23,249.07	23,249.07	0.00	0.00
818999963	MONEY MARKET			11/10/2005	23,426.82	23,426.82	23,426.82	23,426.82	0.00	0.00
818999963	MONEY MARKET			11/11/2005	23,579.15	23,579.15	23,579.15	23,579.15	0.00	0.00
818999963	MONEY MARKET			11/14/2005	23,579.26	23,579.26	23,579.26	23,579.26	0.00	0.00
818999963	MONEY MARKET			11/16/2005	24,619.19	24,619.19	24,619.19	24,619.19	0.00	0.00
818999963	MONEY MARKET			11/17/2005	24,763.78	24,763.78	24,763.78	24,763.78	0.00	0.00
818999963	MONEY MARKET			11/18/2005	24,740.94	24,740.94	24,740.94	24,740.94	0.00	0.00
818999963	MONEY MARKET			11/21/2005	24,514.36	24,514.36	24,514.36	24,514.36	0.00	0.00
818999963	MONEY MARKET			11/23/2005	20,346.91	20,346.91	20,346.91	20,346.91	0.00	0.00
818999963	MONEY MARKET			11/25/2005	20,692.42	20,692.42	20,692.42	20,692.42	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/28/2005	42,212.69	42,212.69	42,212.69	42,212.69	0.00	0.00
818999963	MONEY MARKET			11/30/2005	21,607.66	21,607.66	21,607.66	21,607.66	0.00	0.00
818999963	MONEY MARKET			12/01/2005	21,631.99	21,631.99	21,631.99	21,631.99	0.00	0.00
818999963	MONEY MARKET			12/02/2005	21,911.13	21,911.13	21,911.13	21,911.13	0.00	0.00
818999963	MONEY MARKET			12/05/2005	21,422.96	21,422.96	21,422.96	21,422.96	0.00	0.00
818999963	MONEY MARKET			12/07/2005	25,405.31	25,405.31	25,405.31	25,405.31	0.00	0.00
818999963	MONEY MARKET			12/08/2005	24,129.29	24,129.29	24,129.29	24,129.29	0.00	0.00
818999963	MONEY MARKET			12/09/2005	24,454.31	24,454.31	24,454.31	24,454.31	0.00	0.00
818999963	MONEY MARKET			12/14/2005	23,684.22	23,684.22	23,684.22	23,684.22	0.00	0.00
818999963	MONEY MARKET			12/12/2005	23,382.70	23,382.70	23,382.70	23,382.70	0.00	0.00
818999963	MONEY MARKET			12/15/2005	24,159.96	24,159.96	24,159.96	24,159.96	0.00	0.00
818999963	MONEY MARKET			12/16/2005	22,801.03	22,801.03	22,801.03	22,801.03	0.00	0.00
818999963	MONEY MARKET			12/19/2005	22,935.16	22,935.16	22,935.16	22,935.16	0.00	0.00
818999963	MONEY MARKET			12/21/2005	19,381.07	19,381.07	19,381.07	19,381.07	0.00	0.00
818999963	MONEY MARKET			12/22/2005	21,287.54	21,287.54	21,287.54	21,287.54	0.00	0.00
818999963	MONEY MARKET			12/23/2005	21,429.98	21,429.98	21,429.98	21,429.98	0.00	0.00
818999963	MONEY MARKET			12/30/2005	0.24	0.24	0.24	0.24	0.00	0.00
818999963	MONEY MARKET			12/30/2005	22,868.76	22,868.76	22,868.76	22,868.76	0.00	0.00
818999963	MONEY MARKET			12/30/2005	22,038.65	22,038.65	22,038.65	22,038.65	0.00	0.00
818999963	MONEY MARKET			12/27/2005	21,511.00	21,511.00	21,511.00	21,511.00	0.00	0.00
818999963	MONEY MARKET			12/29/2005	22,760.09	22,760.09	22,760.09	22,760.09	0.00	0.00
818999963	MONEY MARKET			01/05/2006	23,082.86	23,082.86	23,082.86	23,082.86	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/06/2006	14,300.79	14,300.79	14,300.79	14,300.79	0.00	0.00
818999963	MONEY MARKET			01/09/2006	18,232.95	18,232.95	18,232.95	18,232.95	0.00	0.00
818999963	MONEY MARKET			01/11/2006	19,233.59	19,233.59	19,233.59	19,233.59	0.00	0.00
818999963	MONEY MARKET			01/12/2006	18,434.57	18,434.57	18,434.57	18,434.57	0.00	0.00
818999963	MONEY MARKET			01/13/2006	20,289.03	20,289.03	20,289.03	20,289.03	0.00	0.00
818999963	MONEY MARKET			01/20/2006	22,112.09	22,112.09	22,112.09	22,112.09	0.00	0.00
818999963	MONEY MARKET			01/19/2006	18,342.81	18,342.81	18,342.81	18,342.81	0.00	0.00
818999963	MONEY MARKET			01/17/2006	19,668.97	19,668.97	19,668.97	19,668.97	0.00	0.00
818999963	MONEY MARKET			01/23/2006	19,813.63	19,813.63	19,813.63	19,813.63	0.00	0.00
818999963	MONEY MARKET			01/25/2006	19,328.45	19,328.45	19,328.45	19,328.45	0.00	0.00
818999963	MONEY MARKET			01/26/2006	20,541.33	20,541.33	20,541.33	20,541.33	0.00	0.00
818999963	MONEY MARKET			01/27/2006	20,293.73	20,293.73	20,293.73	20,293.73	0.00	0.00
818999963	MONEY MARKET			01/30/2006	19,784.94	19,784.94	19,784.94	19,784.94	0.00	0.00
818999963	MONEY MARKET			02/01/2006	20,095.79	20,095.79	20,095.79	20,095.79	0.00	0.00
818999963	MONEY MARKET			02/02/2006	22,212.69	22,212.69	22,212.69	22,212.69	0.00	0.00
818999963	MONEY MARKET			02/03/2006	21,979.18	21,979.18	21,979.18	21,979.18	0.00	0.00
818999963	MONEY MARKET			02/06/2006	19,021.63	19,021.63	19,021.63	19,021.63	0.00	0.00
818999963	MONEY MARKET			02/08/2006	19,103.40	19,103.40	19,103.40	19,103.40	0.00	0.00
818999963	MONEY MARKET			02/09/2006	19,437.32	19,437.32	19,437.32	19,437.32	0.00	0.00
818999963	MONEY MARKET			02/10/2006	20,780.41	20,780.41	20,780.41	20,780.41	0.00	0.00
818999963	MONEY MARKET			02/13/2006	22,066.21	22,066.21	22,066.21	22,066.21	0.00	0.00
818999963	MONEY MARKET			02/15/2006	22,517.80	22,517.80	22,517.80	22,517.80	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			02/16/2006	22,990.61	22,990.61	22,990.61	22,990.61	0.00	0.00
818999963	MONEY MARKET			02/17/2006	23,109.45	23,109.45	23,109.45	23,109.45	0.00	0.00
818999963	MONEY MARKET			02/24/2006	24,712.08	24,712.08	24,712.08	24,712.08	0.00	0.00
818999963	MONEY MARKET			02/21/2006	23,443.34	23,443.34	23,443.34	23,443.34	0.00	0.00
818999963	MONEY MARKET			02/23/2006	22,983.17	22,983.17	22,983.17	22,983.17	0.00	0.00
818999963	MONEY MARKET			02/22/2006	47,200.47	47,200.47	47,200.47	47,200.47	0.00	0.00
818999963	MONEY MARKET			02/27/2006	24,873.19	24,873.19	24,873.19	24,873.19	0.00	0.00
818999963	MONEY MARKET			03/01/2006	21,846.57	21,846.57	21,846.57	21,846.57	0.00	0.00
818999963	MONEY MARKET			03/02/2006	20,824.66	20,824.66	20,824.66	20,824.66	0.00	0.00
818999963	MONEY MARKET			03/03/2006	20,396.60	20,396.60	20,396.60	20,396.60	0.00	0.00
818999963	MONEY MARKET			03/10/2006	20,708.11	20,708.11	20,708.11	20,708.11	0.00	0.00
818999963	MONEY MARKET			03/06/2006	21,373.49	21,373.49	21,373.49	21,373.49	0.00	0.00
818999963	MONEY MARKET			03/08/2006	20,285.00	20,285.00	20,285.00	20,285.00	0.00	0.00
818999963	MONEY MARKET			03/08/2006	5,270.70	5,270.70	5,270.70	5,270.70	0.00	0.00
818999963	MONEY MARKET			03/09/2006	20,905.34	20,905.34	20,905.34	20,905.34	0.00	0.00
818999963	MONEY MARKET			03/16/2006	18,850.93	18,850.93	18,850.93	18,850.93	0.00	0.00
818999963	MONEY MARKET			03/17/2006	19,331.58	19,331.58	19,331.58	19,331.58	0.00	0.00
818999963	MONEY MARKET			03/13/2006	20,830.30	20,830.30	20,830.30	20,830.30	0.00	0.00
818999963	MONEY MARKET			03/15/2006	21,998.80	21,998.80	21,998.80	21,998.80	0.00	0.00
818999963	MONEY MARKET			03/20/2006	20,353.17	20,353.17	20,353.17	20,353.17	0.00	0.00
818999963	MONEY MARKET			03/22/2006	20,758.77	20,758.77	20,758.77	20,758.77	0.00	0.00
818999963	MONEY MARKET			03/23/2006	20,624.74	20,624.74	20,624.74	20,624.74	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/24/2006	21,988.93	21,988.93	21,988.93	21,988.93	0.00	0.00
818999963	MONEY MARKET			03/29/2006	23,778.71	23,778.71	23,778.71	23,778.71	0.00	0.00
818999963	MONEY MARKET			03/27/2006	30,494.41	30,494.41	30,494.41	30,494.41	0.00	0.00
818999963	MONEY MARKET			03/30/2006	24,335.34	24,335.34	24,335.34	24,335.34	0.00	0.00
818999963	MONEY MARKET			03/31/2006	23,763.70	23,763.70	23,763.70	23,763.70	0.00	0.00
818999963	MONEY MARKET			03/27/2006	21,957.26	21,957.26	21,957.26	21,957.26	0.00	0.00
818999963	MONEY MARKET			04/03/2006	22,372.39	22,372.39	22,372.39	22,372.39	0.00	0.00
818999963	MONEY MARKET			04/04/2006	29,957.70	29,957.70	29,957.70	29,957.70	0.00	0.00
818999963	MONEY MARKET			04/06/2006	47,176.56	47,176.56	47,176.56	47,176.56	0.00	0.00
818999963	MONEY MARKET			04/07/2006	45,373.77	45,373.77	45,373.77	45,373.77	0.00	0.00
818999963	MONEY MARKET			04/13/2006	39,509.25	39,509.25	39,509.25	39,509.25	0.00	0.00
818999963	MONEY MARKET			04/10/2006	42,157.41	42,157.41	42,157.41	42,157.41	0.00	0.00
818999963	MONEY MARKET			04/12/2006	44,170.70	44,170.70	44,170.70	44,170.70	0.00	0.00
818999963	MONEY MARKET			04/17/2006	39,495.68	39,495.68	39,495.68	39,495.68	0.00	0.00
818999963	MONEY MARKET			04/20/2006	39,985.76	39,985.76	39,985.76	39,985.76	0.00	0.00
818999963	MONEY MARKET			04/20/2006	0.02	0.02	0.02	0.02	0.00	0.00
818999963	MONEY MARKET			04/21/2006	41,244.30	41,244.30	41,244.30	41,244.30	0.00	0.00
818999963	MONEY MARKET			04/19/2006	39,978.06	39,978.06	39,978.06	39,978.06	0.00	0.00
818999963	MONEY MARKET			04/24/2006	39,849.79	39,849.79	39,849.79	39,849.79	0.00	0.00
818999963	MONEY MARKET			04/26/2006	41,454.98	41,454.98	41,454.98	41,454.98	0.00	0.00
818999963	MONEY MARKET			04/27/2006	41,384.23	41,384.23	41,384.23	41,384.23	0.00	0.00
818999963	MONEY MARKET			04/28/2006	41,479.89	41,479.89	41,479.89	41,479.89	0.00	0.00



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818999963	MONEY MARKET			05/03/2006	47,570.85	47,570.85	47,570.85	47,570.85	0.00	0.00
818999963	MONEY MARKET			05/01/2006	41,552.22	41,552.22	41,552.22	41,552.22	0.00	0.00
818999963	MONEY MARKET			05/04/2006	46,124.20	46,124.20	46,124.20	46,124.20	0.00	0.00
818999963	MONEY MARKET			05/05/2006	46,946.55	46,946.55	46,946.55	46,946.55	0.00	0.00
818999963	MONEY MARKET			05/08/2006	47,107.97	47,107.97	47,107.97	47,107.97	0.00	0.00
818999963	MONEY MARKET			05/10/2006	47,573.13	47,573.13	47,573.13	47,573.13	0.00	0.00
818999963	MONEY MARKET			05/11/2006	47,621.86	47,621.86	47,621.86	47,621.86	0.00	0.00
818999963	MONEY MARKET			05/11/2006	28,777.79	28,777.79	28,777.79	28,777.79	0.00	0.00
818999963	MONEY MARKET			05/12/2006	46,949.33	46,949.33	46,949.33	46,949.33	0.00	0.00
818999963	MONEY MARKET			05/19/2006	43,478.33	43,478.33	43,478.33	43,478.33	0.00	0.00
818999963	MONEY MARKET			05/18/2006	44,757.04	44,757.04	44,757.04	44,757.04	0.00	0.00
818999963	MONEY MARKET			05/15/2006	46,985.00	46,985.00	46,985.00	46,985.00	0.00	0.00
818999963	MONEY MARKET			05/24/2006	42,650.59	42,650.59	42,650.59	42,650.59	0.00	0.00
818999963	MONEY MARKET			05/25/2006	42,723.83	42,723.83	42,723.83	42,723.83	0.00	0.00
818999963	MONEY MARKET			05/26/2006	45,890.71	45,890.71	45,890.71	45,890.71	0.00	0.00
818999963	MONEY MARKET			05/22/2006	43,422.54	43,422.54	43,422.54	43,422.54	0.00	0.00
818999963	MONEY MARKET			05/30/2006	47,254.21	47,254.21	47,254.21	47,254.21	0.00	0.00
818999963	MONEY MARKET			06/01/2006	46,279.62	46,279.62	46,279.62	46,279.62	0.00	0.00
818999963	MONEY MARKET			06/07/2006	43,549.29	43,549.29	43,549.29	43,549.29	0.00	0.00
818999963	MONEY MARKET			06/09/2006	42,121.51	42,121.51	42,121.51	42,121.51	0.00	0.00
818999963	MONEY MARKET			06/08/2006	45,804.29	45,804.29	45,804.29	45,804.29	0.00	0.00
818999963	MONEY MARKET			06/12/2006	39,914.37	39,914.37	39,914.37	39,914.37	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			06/14/2006	40,048.98	40,048.98	40,048.98	40,048.98	0.00	0.00
818999963	MONEY MARKET			06/15/2006	40,752.94	40,752.94	40,752.94	40,752.94	0.00	0.00
818999963	MONEY MARKET			06/16/2006	44,189.30	44,189.30	44,189.30	44,189.30	0.00	0.00
818999963	MONEY MARKET			06/19/2006	40,704.79	40,704.79	40,704.79	40,704.79	0.00	0.00
818999963	MONEY MARKET			06/21/2006	40,805.67	40,805.67	40,805.67	40,805.67	0.00	0.00
818999963	MONEY MARKET			06/22/2006	40,616.85	40,616.85	40,616.85	40,616.85	0.00	0.00
818999963	MONEY MARKET			06/23/2006	43,626.37	43,626.37	43,626.37	43,626.37	0.00	0.00
818999963	MONEY MARKET			06/28/2006	41,580.72	41,580.72	41,580.72	41,580.72	0.00	0.00
818999963	MONEY MARKET			06/29/2006	41,672.75	41,672.75	41,672.75	41,672.75	0.00	0.00
818999963	MONEY MARKET			06/26/2006	43,266.38	43,266.38	43,266.38	43,266.38	0.00	0.00
818999963	MONEY MARKET			06/30/2006	41,828.68	41,828.68	41,828.68	41,828.68	0.00	0.00
818999963	MONEY MARKET			07/03/2006	41,431.93	41,431.93	41,431.93	41,431.93	0.00	0.00
818999963	MONEY MARKET			07/07/2006	46,622.87	46,622.87	46,622.87	46,622.87	0.00	0.00
818999963	MONEY MARKET			07/10/2006	46,685.27	46,685.27	46,685.27	46,685.27	0.00	0.00
818999963	MONEY MARKET			07/12/2006	46,403.48	46,403.48	46,403.48	46,403.48	0.00	0.00
818999963	MONEY MARKET			07/14/2006	46,222.35	46,222.35	46,222.35	46,222.35	0.00	0.00
818999963	MONEY MARKET			07/20/2006	39,665.85	39,665.85	39,665.85	39,665.85	0.00	0.00
818999963	MONEY MARKET			07/17/2006	42,861.09	42,861.09	42,861.09	42,861.09	0.00	0.00
818999963	MONEY MARKET			07/20/2006	45,157.92	45,157.92	45,157.92	45,157.92	0.00	0.00
818999963	MONEY MARKET			07/21/2006	45,061.46	45,061.46	45,061.46	45,061.46	0.00	0.00
818999963	MONEY MARKET			07/19/2006	45,151.38	45,151.38	45,151.38	45,151.38	0.00	0.00
818999963	MONEY MARKET			07/24/2006	46,042.57	46,042.57	46,042.57	46,042.57	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/08/2006	16,363.13	16,363.13	16,363.13	16,363.13	0.00	0.00
818999963	MONEY MARKET			08/15/2006	19,389.77	19,389.77	19,389.77	19,389.77	0.00	0.00
818999963	MONEY MARKET			08/31/2006	5,558.76	5,558.76	5,558.76	5,558.76	0.00	0.00
818999963	MONEY MARKET			09/06/2006	44,618.93	44,618.93	44,618.93	44,618.93	0.00	0.00
818999963	MONEY MARKET			10/30/2006	46,432.35	46,432.35	46,432.35	46,432.35	0.00	0.00
818999963	MONEY MARKET			12/15/2006	43,412.16	43,412.16	43,412.16	43,412.16	0.00	0.00
818999963	MONEY MARKET			12/14/2006	43,791.70	43,791.70	43,791.70	43,791.70	0.00	0.00
818999963	MONEY MARKET			12/13/2006	43,699.67	43,699.67	43,699.67	43,699.67	0.00	0.00
818999963	MONEY MARKET			12/20/2006	42,115.88	42,115.88	42,115.88	42,115.88	0.00	0.00
818999963	MONEY MARKET			12/21/2006	43,101.39	43,101.39	43,101.39	43,101.39	0.00	0.00
818999963	MONEY MARKET			12/22/2006	43,166.35	43,166.35	43,166.35	43,166.35	0.00	0.00
818999963	MONEY MARKET			12/18/2006	43,923.29	43,923.29	43,923.29	43,923.29	0.00	0.00
818999963	MONEY MARKET			12/26/2006	42,903.76	42,903.76	42,903.76	42,903.76	0.00	0.00
818999963	MONEY MARKET			12/28/2006	44,712.76	44,712.76	44,712.76	44,712.76	0.00	0.00
818999963	MONEY MARKET			12/29/2006	44,390.81	44,390.81	44,390.81	44,390.81	0.00	0.00
818999963	MONEY MARKET			12/29/2006	46,183.98	46,183.98	46,183.98	46,183.98	0.00	0.00
818999963	MONEY MARKET			01/05/2007	45,141.96	45,141.96	45,141.96	45,141.96	0.00	0.00
818999963	MONEY MARKET			01/04/2007	47,186.14	47,186.14	47,186.14	47,186.14	0.00	0.00
818999963	MONEY MARKET			01/08/2007	45,794.03	45,794.03	45,794.03	45,794.03	0.00	0.00
818999963	MONEY MARKET			01/10/2007	46,019.89	46,019.89	46,019.89	46,019.89	0.00	0.00
818999963	MONEY MARKET			01/11/2007	45,719.35	45,719.35	45,719.35	45,719.35	0.00	0.00
818999963	MONEY MARKET			01/12/2007	45,641.05	45,641.05	45,641.05	45,641.05	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/16/2007	46,465.07	46,465.07	46,465.07	46,465.07	0.00	0.00
818999963	MONEY MARKET			01/18/2007	46,998.23	46,998.23	46,998.23	46,998.23	0.00	0.00
818999963	MONEY MARKET			01/19/2007	47,061.83	47,061.83	47,061.83	47,061.83	0.00	0.00
818999963	MONEY MARKET			01/22/2007	47,061.76	47,061.76	47,061.76	47,061.76	0.00	0.00
818999963	MONEY MARKET			01/25/2007	47,455.24	47,455.24	47,455.24	47,455.24	0.00	0.00
818999963	MONEY MARKET			01/24/2007	46,987.30	46,987.30	46,987.30	46,987.30	0.00	0.00
818999963	MONEY MARKET			02/07/2007	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET			02/09/2007	47,372.18	47,372.18	47,372.18	47,372.18	0.00	0.00
818999963	MONEY MARKET			03/14/2007	45,653.06	45,653.06	45,653.06	45,653.06	0.00	0.00
818999963	MONEY MARKET			03/15/2007	46,768.75	46,768.75	46,768.75	46,768.75	0.00	0.00
818999963	MONEY MARKET			03/21/2007	47,489.15	47,489.15	47,489.15	47,489.15	0.00	0.00
818999963	MONEY MARKET			03/22/2007	47,295.95	47,295.95	47,295.95	47,295.95	0.00	0.00
818999963	MONEY MARKET			03/23/2007	45,741.19	45,741.19	45,741.19	45,741.19	0.00	0.00
818999963	MONEY MARKET			03/29/2007	44,430.68	44,430.68	44,430.68	44,430.68	0.00	0.00
818999963	MONEY MARKET			03/28/2007	43,923.11	43,923.11	43,923.11	43,923.11	0.00	0.00
818999963	MONEY MARKET			03/30/2007	45,395.76	45,395.76	45,395.76	45,395.76	0.00	0.00
818999963	MONEY MARKET			03/26/2007	45,041.22	45,041.22	45,041.22	45,041.22	0.00	0.00
818999963	MONEY MARKET			04/02/2007	45,658.74	45,658.74	45,658.74	45,658.74	0.00	0.00
818999963	MONEY MARKET			04/04/2007	46,647.99	46,647.99	46,647.99	46,647.99	0.00	0.00
818999963	MONEY MARKET			04/05/2007	42,580.58	42,580.58	42,580.58	42,580.58	0.00	0.00
818999963	MONEY MARKET			04/09/2007	40,903.72	40,903.72	40,903.72	40,903.72	0.00	0.00
818999963	MONEY MARKET			04/11/2007	44,563.40	44,563.40	44,563.40	44,563.40	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/12/2007	44,257.56	44,257.56	44,257.56	44,257.56	0.00	0.00
818999963	MONEY MARKET			04/13/2007	40,138.62	40,138.62	40,138.62	40,138.62	0.00	0.00
818999963	MONEY MARKET			04/20/2007	44,077.01	44,077.01	44,077.01	44,077.01	0.00	0.00
818999963	MONEY MARKET			04/18/2007	43,994.89	43,994.89	43,994.89	43,994.89	0.00	0.00
818999963	MONEY MARKET			04/16/2007	43,241.22	43,241.22	43,241.22	43,241.22	0.00	0.00
818999963	MONEY MARKET			04/19/2007	44,070.77	44,070.77	44,070.77	44,070.77	0.00	0.00
818999963	MONEY MARKET			04/23/2007	44,086.54	44,086.54	44,086.54	44,086.54	0.00	0.00
818999963	MONEY MARKET			04/25/2007	43,779.48	43,779.48	43,779.48	43,779.48	0.00	0.00
818999963	MONEY MARKET			04/26/2007	45,146.23	45,146.23	45,146.23	45,146.23	0.00	0.00
818999963	MONEY MARKET			04/27/2007	45,124.28	45,124.28	45,124.28	45,124.28	0.00	0.00
818999963	MONEY MARKET			04/30/2007	45,161.77	45,161.77	45,161.77	45,161.77	0.00	0.00
818999963	MONEY MARKET			05/04/2007	47,584.89	47,584.89	47,584.89	47,584.89	0.00	0.00
818999963	MONEY MARKET			05/02/2007	46,039.38	46,039.38	46,039.38	46,039.38	0.00	0.00
818999963	MONEY MARKET			05/08/2007	43.89	43.89	43.89	43.89	0.00	0.00
818999963	MONEY MARKET			05/09/2007	11,537.03	11,537.03	11,537.03	11,537.03	0.00	0.00
818999963	MONEY MARKET			05/10/2007	45,111.31	45,111.31	45,111.31	45,111.31	0.00	0.00
818999963	MONEY MARKET			05/11/2007	45,122.61	45,122.61	45,122.61	45,122.61	0.00	0.00
818999963	MONEY MARKET			05/14/2007	43,916.45	43,916.45	43,916.45	43,916.45	0.00	0.00
818999963	MONEY MARKET			05/15/2007	27,348.36	27,348.36	27,348.36	27,348.36	0.00	0.00
818999963	MONEY MARKET			05/16/2007	45,028.19	45,028.19	45,028.19	45,028.19	0.00	0.00
818999963	MONEY MARKET			05/24/2007	43,111.70	43,111.70	43,111.70	43,111.70	0.00	0.00
818999963	MONEY MARKET			05/21/2007	46,357.89	46,357.89	46,357.89	46,357.89	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/25/2007	47,621.27	47,621.27	47,621.27	47,621.27	0.00	0.00
818999963	MONEY MARKET			05/23/2007	39,913.19	39,913.19	39,913.19	39,913.19	0.00	0.00
818999963	MONEY MARKET			05/31/2007	45,614.36	45,614.36	45,614.36	45,614.36	0.00	0.00
818999963	MONEY MARKET			06/01/2007	43,069.36	43,069.36	43,069.36	43,069.36	0.00	0.00
818999963	MONEY MARKET			06/04/2007	44,700.34	44,700.34	44,700.34	44,700.34	0.00	0.00
818999963	MONEY MARKET			06/06/2007	36,700.10	36,700.10	36,700.10	36,700.10	0.00	0.00
818999963	MONEY MARKET			06/07/2007	36,730.16	36,730.16	36,730.16	36,730.16	0.00	0.00
818999963	MONEY MARKET			06/08/2007	38,290.33	38,290.33	38,290.33	38,290.33	0.00	0.00
818999963	MONEY MARKET			06/15/2007	30,584.36	30,584.36	30,584.36	30,584.36	0.00	0.00
818999963	MONEY MARKET			06/11/2007	35,480.58	35,480.58	35,480.58	35,480.58	0.00	0.00
818999963	MONEY MARKET			06/14/2007	32,834.97	32,834.97	32,834.97	32,834.97	0.00	0.00
818999963	MONEY MARKET			06/13/2007	32,092.72	32,092.72	32,092.72	32,092.72	0.00	0.00
818999963	MONEY MARKET			06/18/2007	33,081.50	33,081.50	33,081.50	33,081.50	0.00	0.00
818999963	MONEY MARKET			06/20/2007	31,412.61	31,412.61	31,412.61	31,412.61	0.00	0.00
818999963	MONEY MARKET			06/21/2007	31,069.37	31,069.37	31,069.37	31,069.37	0.00	0.00
818999963	MONEY MARKET			06/22/2007	33,533.65	33,533.65	33,533.65	33,533.65	0.00	0.00
818999963	MONEY MARKET			06/25/2007	33,735.90	33,735.90	33,735.90	33,735.90	0.00	0.00
818999963	MONEY MARKET			06/27/2007	35,726.33	35,726.33	35,726.33	35,726.33	0.00	0.00
818999963	MONEY MARKET			06/28/2007	42,253.82	42,253.82	42,253.82	42,253.82	0.00	0.00
818999963	MONEY MARKET			06/29/2007	40,550.02	40,550.02	40,550.02	40,550.02	0.00	0.00
818999963	MONEY MARKET			07/05/2007	36,726.20	36,726.20	36,726.20	36,726.20	0.00	0.00
818999963	MONEY MARKET			07/02/2007	36,736.50	36,736.50	36,736.50	36,736.50	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/11/2007	36,779.40	36,779.40	36,779.40	36,779.40	0.00	0.00
818999963	MONEY MARKET			07/12/2007	36,766.53	36,766.53	36,766.53	36,766.53	0.00	0.00
818999963	MONEY MARKET			07/13/2007	36,603.11	36,603.11	36,603.11	36,603.11	0.00	0.00
818999963	MONEY MARKET			07/09/2007	36,738.21	36,738.21	36,738.21	36,738.21	0.00	0.00
818999963	MONEY MARKET			07/16/2007	35,754.09	35,754.09	35,754.09	35,754.09	0.00	0.00
818999963	MONEY MARKET			07/18/2007	36,217.90	36,217.90	36,217.90	36,217.90	0.00	0.00
818999963	MONEY MARKET			07/19/2007	33,622.09	33,622.09	33,622.09	33,622.09	0.00	0.00
818999963	MONEY MARKET			07/20/2007	33,200.28	33,200.28	33,200.28	33,200.28	0.00	0.00
818999963	MONEY MARKET			07/25/2007	36,992.10	36,992.10	36,992.10	36,992.10	0.00	0.00
818999963	MONEY MARKET			07/23/2007	36,016.11	36,016.11	36,016.11	36,016.11	0.00	0.00
818999963	MONEY MARKET			07/25/2007	30,397.67	30,397.67	30,397.67	30,397.67	0.00	0.00
818999963	MONEY MARKET			07/26/2007	34,775.15	34,775.15	34,775.15	34,775.15	0.00	0.00
818999963	MONEY MARKET			07/27/2007	34,696.36	34,696.36	34,696.36	34,696.36	0.00	0.00
818999963	MONEY MARKET			07/30/2007	34,568.38	34,568.38	34,568.38	34,568.38	0.00	0.00
818999963	MONEY MARKET			08/01/2007	33,836.17	33,836.17	33,836.17	33,836.17	0.00	0.00
818999963	MONEY MARKET			08/02/2007	36,162.77	36,162.77	36,162.77	36,162.77	0.00	0.00
818999963	MONEY MARKET			08/03/2007	36,632.64	36,632.64	36,632.64	36,632.64	0.00	0.00
818999963	MONEY MARKET			08/10/2007	36,956.25	36,956.25	36,956.25	36,956.25	0.00	0.00
818999963	MONEY MARKET			08/06/2007	35,273.94	35,273.94	35,273.94	35,273.94	0.00	0.00
818999963	MONEY MARKET			08/09/2007	34,020.92	34,020.92	34,020.92	34,020.92	0.00	0.00
818999963	MONEY MARKET			08/08/2007	33,271.96	33,271.96	33,271.96	33,271.96	0.00	0.00
818999963	MONEY MARKET			08/13/2007	34,112.85	34,112.85	34,112.85	34,112.85	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/15/2007	31,337.96	31,337.96	31,337.96	31,337.96	0.00	0.00
818999963	MONEY MARKET			08/16/2007	31,443.58	31,443.58	31,443.58	31,443.58	0.00	0.00
818999963	MONEY MARKET			08/17/2007	31,671.17	31,671.17	31,671.17	31,671.17	0.00	0.00
818999963	MONEY MARKET			08/20/2007	32,574.52	32,574.52	32,574.52	32,574.52	0.00	0.00
818999963	MONEY MARKET			08/22/2007	29,255.47	29,255.47	29,255.47	29,255.47	0.00	0.00
818999963	MONEY MARKET			08/24/2007	29,558.54	29,558.54	29,558.54	29,558.54	0.00	0.00
818999963	MONEY MARKET			08/23/2007	29,417.30	29,417.30	29,417.30	29,417.30	0.00	0.00
818999963	MONEY MARKET			08/27/2007	29,547.97	29,547.97	29,547.97	29,547.97	0.00	0.00
818999963	MONEY MARKET			08/29/2007	30,812.68	30,812.68	30,812.68	30,812.68	0.00	0.00
818999963	MONEY MARKET			08/30/2007	30,109.10	30,109.10	30,109.10	30,109.10	0.00	0.00
818999963	MONEY MARKET			08/31/2007	30,022.66	30,022.66	30,022.66	30,022.66	0.00	0.00
818999963	MONEY MARKET			09/04/2007	30,000.25	30,000.25	30,000.25	30,000.25	0.00	0.00
818999963	MONEY MARKET			09/06/2007	32,680.86	32,680.86	32,680.86	32,680.86	0.00	0.00
818999963	MONEY MARKET			09/07/2007	31,199.05	31,199.05	31,199.05	31,199.05	0.00	0.00
818999963	MONEY MARKET			09/12/2007	32,579.37	32,579.37	32,579.37	32,579.37	0.00	0.00
818999963	MONEY MARKET			09/14/2007	32,894.16	32,894.16	32,894.16	32,894.16	0.00	0.00
818999963	MONEY MARKET			09/13/2007	32,611.08	32,611.08	32,611.08	32,611.08	0.00	0.00
818999963	MONEY MARKET			09/10/2007	27,644.77	27,644.77	27,644.77	27,644.77	0.00	0.00
818999963	MONEY MARKET			09/17/2007	33,912.06	33,912.06	33,912.06	33,912.06	0.00	0.00
818999963	MONEY MARKET			09/19/2007	31,368.08	31,368.08	31,368.08	31,368.08	0.00	0.00
818999963	MONEY MARKET			09/20/2007	30,858.61	30,858.61	30,858.61	30,858.61	0.00	0.00
818999963	MONEY MARKET			09/21/2007	30,914.90	30,914.90	30,914.90	30,914.90	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/24/2007	30,819.80	30,819.80	30,819.80	30,819.80	0.00	0.00
818999963	MONEY MARKET			09/26/2007	27,036.60	27,036.60	27,036.60	27,036.60	0.00	0.00
818999963	MONEY MARKET			09/27/2007	27,371.87	27,371.87	27,371.87	27,371.87	0.00	0.00
818999963	MONEY MARKET			09/28/2007	26,788.16	26,788.16	26,788.16	26,788.16	0.00	0.00
818999963	MONEY MARKET			10/03/2007	27,728.25	27,728.25	27,728.25	27,728.25	0.00	0.00
818999963	MONEY MARKET			10/01/2007	17,024.79	17,024.79	17,024.79	17,024.79	0.00	0.00
818999963	MONEY MARKET			10/04/2007	27,609.81	27,609.81	27,609.81	27,609.81	0.00	0.00
818999963	MONEY MARKET			10/05/2007	24,071.29	24,071.29	24,071.29	24,071.29	0.00	0.00
818999963	MONEY MARKET			10/08/2007	23,248.47	23,248.47	23,248.47	23,248.47	0.00	0.00
818999963	MONEY MARKET			10/10/2007	22,733.23	22,733.23	22,733.23	22,733.23	0.00	0.00
818999963	MONEY MARKET			10/11/2007	20,603.17	20,603.17	20,603.17	20,603.17	0.00	0.00
818999963	MONEY MARKET			10/12/2007	17,898.13	17,898.13	17,898.13	17,898.13	0.00	0.00
818999963	MONEY MARKET			10/15/2007	18,534.92	18,534.92	18,534.92	18,534.92	0.00	0.00
818999963	MONEY MARKET			10/19/2007	15,119.94	15,119.94	15,119.94	15,119.94	0.00	0.00
818999963	MONEY MARKET			10/17/2007	19,870.71	19,870.71	19,870.71	19,870.71	0.00	0.00
818999963	MONEY MARKET			10/18/2007	24,620.13	24,620.13	24,620.13	24,620.13	0.00	0.00
818999963	MONEY MARKET			10/22/2007	15,294.69	15,294.69	15,294.69	15,294.69	0.00	0.00
818999963	MONEY MARKET			10/23/2007	47,405.18	47,405.18	47,405.18	47,405.18	0.00	0.00
818999963	MONEY MARKET			10/24/2007	16,816.06	16,816.06	16,816.06	16,816.06	0.00	0.00
818999963	MONEY MARKET			10/24/2007	14,827.67	14,827.67	14,827.67	14,827.67	0.00	0.00
818999963	MONEY MARKET			10/25/2007	16,695.17	16,695.17	16,695.17	16,695.17	0.00	0.00
818999963	MONEY MARKET			10/26/2007	17,868.07	17,868.07	17,868.07	17,868.07	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/01/2007	17,587.01	17,587.01	17,587.01	17,587.01	0.00	0.00
818999963	MONEY MARKET			10/31/2007	18,565.76	18,565.76	18,565.76	18,565.76	0.00	0.00
818999963	MONEY MARKET			11/02/2007	18,728.33	18,728.33	18,728.33	18,728.33	0.00	0.00
818999963	MONEY MARKET			10/29/2007	18,166.80	18,166.80	18,166.80	18,166.80	0.00	0.00
818999963	MONEY MARKET			11/05/2007	18,862.43	18,862.43	18,862.43	18,862.43	0.00	0.00
818999963	MONEY MARKET			11/07/2007	15,397.00	15,397.00	15,397.00	15,397.00	0.00	0.00
818999963	MONEY MARKET			11/08/2007	15,367.93	15,367.93	15,367.93	15,367.93	0.00	0.00
818999963	MONEY MARKET			11/09/2007	16,287.45	16,287.45	16,287.45	16,287.45	0.00	0.00
818999963	MONEY MARKET			11/15/2007	18,949.88	18,949.88	18,949.88	18,949.88	0.00	0.00
818999963	MONEY MARKET			11/16/2007	21,651.15	21,651.15	21,651.15	21,651.15	0.00	0.00
818999963	MONEY MARKET			11/12/2007	16,013.06	16,013.06	16,013.06	16,013.06	0.00	0.00
818999963	MONEY MARKET			11/14/2007	18,592.86	18,592.86	18,592.86	18,592.86	0.00	0.00
818999963	MONEY MARKET			11/21/2007	22,047.17	22,047.17	22,047.17	22,047.17	0.00	0.00
818999963	MONEY MARKET			11/23/2007	21,968.33	21,968.33	21,968.33	21,968.33	0.00	0.00
818999963	MONEY MARKET			11/19/2007	20,173.85	20,173.85	20,173.85	20,173.85	0.00	0.00
818999963	MONEY MARKET			11/26/2007	44,169.98	44,169.98	44,169.98	44,169.98	0.00	0.00
818999963	MONEY MARKET			11/28/2007	22,982.23	22,982.23	22,982.23	22,982.23	0.00	0.00
818999963	MONEY MARKET			11/29/2007	21,536.94	21,536.94	21,536.94	21,536.94	0.00	0.00
818999963	MONEY MARKET			11/30/2007	22,771.87	22,771.87	22,771.87	22,771.87	0.00	0.00
818999963	MONEY MARKET			12/07/2007	24,365.90	24,365.90	24,365.90	24,365.90	0.00	0.00
818999963	MONEY MARKET			12/03/2007	23,000.37	23,000.37	23,000.37	23,000.37	0.00	0.00
818999963	MONEY MARKET			12/06/2007	24,291.72	24,291.72	24,291.72	24,291.72	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/05/2007	24,195.41	24,195.41	24,195.41	24,195.41	0.00	0.00
818999963	MONEY MARKET			12/10/2007	24,539.22	24,539.22	24,539.22	24,539.22	0.00	0.00
818999963	MONEY MARKET			12/12/2007	24,596.21	24,596.21	24,596.21	24,596.21	0.00	0.00
818999963	MONEY MARKET			12/13/2007	7,074.87	7,074.87	7,074.87	7,074.87	0.00	0.00
818999963	MONEY MARKET			12/14/2007	5,716.44	5,716.44	5,716.44	5,716.44	0.00	0.00
818999963	MONEY MARKET			12/21/2007	6,739.84	6,739.84	6,739.84	6,739.84	0.00	0.00
818999963	MONEY MARKET			12/17/2007	5,928.60	5,928.60	5,928.60	5,928.60	0.00	0.00
818999963	MONEY MARKET			12/18/2007	19,727.98	19,727.98	19,727.98	19,727.98	0.00	0.00
818999963	MONEY MARKET			12/19/2007	8,752.46	8,752.46	8,752.46	8,752.46	0.00	0.00
818999963	MONEY MARKET			12/20/2007	7,098.56	7,098.56	7,098.56	7,098.56	0.00	0.00
818999963	MONEY MARKET			12/24/2007	8,419.69	8,419.69	8,419.69	8,419.69	0.00	0.00
818999963	MONEY MARKET			12/26/2007	25,159.23	25,159.23	25,159.23	25,159.23	0.00	0.00
818999963	MONEY MARKET			12/27/2007	17,847.38	17,847.38	17,847.38	17,847.38	0.00	0.00
818999963	MONEY MARKET			12/28/2007	9,434.56	9,434.56	9,434.56	9,434.56	0.00	0.00
818999963	MONEY MARKET			12/31/2007	9,513.44	9,513.44	9,513.44	9,513.44	0.00	0.00
818999963	MONEY MARKET			12/31/2007	28,234.57	28,234.57	28,234.57	28,234.57	0.00	0.00
818999963	MONEY MARKET			01/03/2008	19,279.05	19,279.05	19,279.05	19,279.05	0.00	0.00
818999963	MONEY MARKET			01/04/2008	10,009.32	10,009.32	10,009.32	10,009.32	0.00	0.00
818999963	MONEY MARKET			01/08/2008	30,012.27	30,012.27	30,012.27	30,012.27	0.00	0.00
818999963	MONEY MARKET			01/07/2008	39,400.75	39,400.75	39,400.75	39,400.75	0.00	0.00
818999963	MONEY MARKET			01/09/2008	10,478.49	10,478.49	10,478.49	10,478.49	0.00	0.00
818999963	MONEY MARKET			01/10/2008	7,878.67	7,878.67	7,878.67	7,878.67	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/11/2008	8,790.10	8,790.10	8,790.10	8,790.10	0.00	0.00
818999963	MONEY MARKET			01/07/2008	10,048.94	10,048.94	10,048.94	10,048.94	0.00	0.00
818999963	MONEY MARKET			01/14/2008	5,120.80	5,120.80	5,120.80	5,120.80	0.00	0.00
818999963	MONEY MARKET			01/15/2008	19,732.41	19,732.41	19,732.41	19,732.41	0.00	0.00
818999963	MONEY MARKET			01/16/2008	10,206.51	10,206.51	10,206.51	10,206.51	0.00	0.00
818999963	MONEY MARKET			01/17/2008	10,043.51	10,043.51	10,043.51	10,043.51	0.00	0.00
818999963	MONEY MARKET			01/18/2008	10,541.45	10,541.45	10,541.45	10,541.45	0.00	0.00
818999963	MONEY MARKET			01/25/2008	6,712.74	6,712.74	6,712.74	6,712.74	0.00	0.00
818999963	MONEY MARKET			01/23/2008	38,458.55	38,458.55	38,458.55	38,458.55	0.00	0.00
818999963	MONEY MARKET			01/22/2008	10,456.30	10,456.30	10,456.30	10,456.30	0.00	0.00
818999963	MONEY MARKET			01/24/2008	7,961.54	7,961.54	7,961.54	7,961.54	0.00	0.00
818999963	MONEY MARKET			01/28/2008	9,952.05	9,952.05	9,952.05	9,952.05	0.00	0.00
818999963	MONEY MARKET			01/29/2008	29,279.68	29,279.68	29,279.68	29,279.68	0.00	0.00
818999963	MONEY MARKET			01/30/2008	9,346.11	9,346.11	9,346.11	9,346.11	0.00	0.00
818999963	MONEY MARKET			01/31/2008	9,181.70	9,181.70	9,181.70	9,181.70	0.00	0.00
818999963	MONEY MARKET			02/01/2008	5,448.39	5,448.39	5,448.39	5,448.39	0.00	0.00
818999963	MONEY MARKET			02/06/2008	6,041.06	6,041.06	6,041.06	6,041.06	0.00	0.00
818999963	MONEY MARKET			02/05/2008	17,669.40	17,669.40	17,669.40	17,669.40	0.00	0.00
818999963	MONEY MARKET			02/07/2008	5,571.93	5,571.93	5,571.93	5,571.93	0.00	0.00
818999963	MONEY MARKET			02/08/2008	5,492.28	5,492.28	5,492.28	5,492.28	0.00	0.00
818999963	MONEY MARKET			02/04/2008	5,883.97	5,883.97	5,883.97	5,883.97	0.00	0.00
818999963	MONEY MARKET			02/11/2008	5,565.05	5,565.05	5,565.05	5,565.05	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			02/12/2008	16,396.68	16,396.68	16,396.68	16,396.68	0.00	0.00
818999963	MONEY MARKET			02/13/2008	13,383.62	13,383.62	13,383.62	13,383.62	0.00	0.00
818999963	MONEY MARKET			02/14/2008	13,564.10	13,564.10	13,564.10	13,564.10	0.00	0.00
818999963	MONEY MARKET			02/15/2008	13,351.86	13,351.86	13,351.86	13,351.86	0.00	0.00
818999963	MONEY MARKET			02/21/2008	12,454.46	12,454.46	12,454.46	12,454.46	0.00	0.00
818999963	MONEY MARKET			02/22/2008	12,120.16	12,120.16	12,120.16	12,120.16	0.00	0.00
818999963	MONEY MARKET			02/19/2008	13,624.52	13,624.52	13,624.52	13,624.52	0.00	0.00
818999963	MONEY MARKET			02/25/2008	9,071.90	9,071.90	9,071.90	9,071.90	0.00	0.00
818999963	MONEY MARKET			02/26/2008	27,845.72	27,845.72	27,845.72	27,845.72	0.00	0.00
818999963	MONEY MARKET			02/27/2008	9,651.07	9,651.07	9,651.07	9,651.07	0.00	0.00
818999963	MONEY MARKET			02/28/2008	12,284.83	12,284.83	12,284.83	12,284.83	0.00	0.00
818999963	MONEY MARKET			02/29/2008	11,963.47	11,963.47	11,963.47	11,963.47	0.00	0.00
818999963	MONEY MARKET			03/07/2008	14,300.60	14,300.60	14,300.60	14,300.60	0.00	0.00
818999963	MONEY MARKET			03/03/2008	9,220.17	9,220.17	9,220.17	9,220.17	0.00	0.00
818999963	MONEY MARKET			03/04/2008	29,023.83	29,023.83	29,023.83	29,023.83	0.00	0.00
818999963	MONEY MARKET			03/06/2008	13,073.15	13,073.15	13,073.15	13,073.15	0.00	0.00
818999963	MONEY MARKET			03/05/2008	11,208.80	11,208.80	11,208.80	11,208.80	0.00	0.00
818999963	MONEY MARKET			03/10/2008	13,507.61	13,507.61	13,507.61	13,507.61	0.00	0.00
818999963	MONEY MARKET			03/11/2008	40,731.51	40,731.51	40,731.51	40,731.51	0.00	0.00
818999963	MONEY MARKET			03/12/2008	13,518.02	13,518.02	13,518.02	13,518.02	0.00	0.00
818999963	MONEY MARKET			03/13/2008	14,736.93	14,736.93	14,736.93	14,736.93	0.00	0.00
818999963	MONEY MARKET			03/14/2008	18,292.80	18,292.80	18,292.80	18,292.80	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/20/2008	14,254.67	14,254.67	14,254.67	14,254.67	0.00	0.00
818999963	MONEY MARKET			03/17/2008	14,777.56	14,777.56	14,777.56	14,777.56	0.00	0.00
818999963	MONEY MARKET			03/18/2008	44,607.32	44,607.32	44,607.32	44,607.32	0.00	0.00
818999963	MONEY MARKET			03/19/2008	14,151.08	14,151.08	14,151.08	14,151.08	0.00	0.00
818999963	MONEY MARKET			03/27/2008	15,356.30	15,356.30	15,356.30	15,356.30	0.00	0.00
818999963	MONEY MARKET			03/28/2008	16,090.40	16,090.40	16,090.40	16,090.40	0.00	0.00
818999963	MONEY MARKET			03/24/2008	13,580.70	13,580.70	13,580.70	13,580.70	0.00	0.00
818999963	MONEY MARKET			03/26/2008	14,886.93	14,886.93	14,886.93	14,886.93	0.00	0.00
818999963	MONEY MARKET			03/31/2008	14,751.18	14,751.18	14,751.18	14,751.18	0.00	0.00
818999963	MONEY MARKET			04/01/2008	44,330.50	44,330.50	44,330.50	44,330.50	0.00	0.00
818999963	MONEY MARKET			04/02/2008	14,822.89	14,822.89	14,822.89	14,822.89	0.00	0.00
818999963	MONEY MARKET			04/03/2008	14,743.55	14,743.55	14,743.55	14,743.55	0.00	0.00
818999963	MONEY MARKET			04/04/2008	16,830.59	16,830.59	16,830.59	16,830.59	0.00	0.00
818999963	MONEY MARKET			04/08/2008	46,997.03	46,997.03	46,997.03	46,997.03	0.00	0.00
818999963	MONEY MARKET			04/07/2008	16,034.05	16,034.05	16,034.05	16,034.05	0.00	0.00
818999963	MONEY MARKET			04/09/2008	14,874.21	14,874.21	14,874.21	14,874.21	0.00	0.00
818999963	MONEY MARKET			04/10/2008	16,268.81	16,268.81	16,268.81	16,268.81	0.00	0.00
818999963	MONEY MARKET			04/11/2008	16,131.52	16,131.52	16,131.52	16,131.52	0.00	0.00
818999963	MONEY MARKET			04/18/2008	17,538.98	17,538.98	17,538.98	17,538.98	0.00	0.00
818999963	MONEY MARKET			04/14/2008	15,259.74	15,259.74	15,259.74	15,259.74	0.00	0.00
818999963	MONEY MARKET			04/15/2008	44,817.56	44,817.56	44,817.56	44,817.56	0.00	0.00
818999963	MONEY MARKET			04/16/2008	16,751.48	16,751.48	16,751.48	16,751.48	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/17/2008	17,439.59	17,439.59	17,439.59	17,439.59	0.00	0.00
818999963	MONEY MARKET			04/24/2008	17,020.63	17,020.63	17,020.63	17,020.63	0.00	0.00
818999963	MONEY MARKET			04/25/2008	17,667.26	17,667.26	17,667.26	17,667.26	0.00	0.00
818999963	MONEY MARKET			04/23/2008	16,941.63	16,941.63	16,941.63	16,941.63	0.00	0.00
818999963	MONEY MARKET			04/21/2008	17,608.87	17,608.87	17,608.87	17,608.87	0.00	0.00
818999963	MONEY MARKET			04/28/2008	18,764.50	18,764.50	18,764.50	18,764.50	0.00	0.00
818999963	MONEY MARKET			04/30/2008	19,795.81	19,795.81	19,795.81	19,795.81	0.00	0.00
818999963	MONEY MARKET			05/01/2008	18,548.69	18,548.69	18,548.69	18,548.69	0.00	0.00
818999963	MONEY MARKET			05/02/2008	20,255.50	20,255.50	20,255.50	20,255.50	0.00	0.00
818999963	MONEY MARKET			05/09/2008	19,356.42	19,356.42	19,356.42	19,356.42	0.00	0.00
818999963	MONEY MARKET			05/05/2008	17,860.75	17,860.75	17,860.75	17,860.75	0.00	0.00
818999963	MONEY MARKET			05/08/2008	20,170.61	20,170.61	20,170.61	20,170.61	0.00	0.00
818999963	MONEY MARKET			05/07/2008	18,787.76	18,787.76	18,787.76	18,787.76	0.00	0.00
818999963	MONEY MARKET			05/12/2008	19,081.32	19,081.32	19,081.32	19,081.32	0.00	0.00
818999963	MONEY MARKET			05/14/2008	18,936.15	18,936.15	18,936.15	18,936.15	0.00	0.00
818999963	MONEY MARKET			05/15/2008	18,732.87	18,732.87	18,732.87	18,732.87	0.00	0.00
818999963	MONEY MARKET			05/16/2008	19,355.95	19,355.95	19,355.95	19,355.95	0.00	0.00
818999963	MONEY MARKET			05/23/2008	11,224.65	11,224.65	11,224.65	11,224.65	0.00	0.00
818999963	MONEY MARKET			05/19/2008	20,024.97	20,024.97	20,024.97	20,024.97	0.00	0.00
818999963	MONEY MARKET			05/21/2008	20,699.83	20,699.83	20,699.83	20,699.83	0.00	0.00
818999963	MONEY MARKET			05/22/2008	18,784.60	18,784.60	18,784.60	18,784.60	0.00	0.00
818999963	MONEY MARKET			05/30/2008	14,516.79	14,516.79	14,516.79	14,516.79	0.00	0.00

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818999963	MONEY MARKET			05/29/2008	19,101.68	19,101.68	19,101.68	19,101.68	0.00	0.00
818999963	MONEY MARKET			05/27/2008	18,679.02	18,679.02	18,679.02	18,679.02	0.00	0.00
818999963	MONEY MARKET			06/02/2008	14,561.17	14,561.17	14,561.17	14,561.17	0.00	0.00
818999963	MONEY MARKET			06/03/2008	45,506.20	45,506.20	45,506.20	45,506.20	0.00	0.00
818999963	MONEY MARKET			06/04/2008	15,032.01	15,032.01	15,032.01	15,032.01	0.00	0.00
818999963	MONEY MARKET			06/05/2008	15,065.98	15,065.98	15,065.98	15,065.98	0.00	0.00
818999963	MONEY MARKET			06/06/2008	16,119.90	16,119.90	16,119.90	16,119.90	0.00	0.00
818999963	MONEY MARKET			06/12/2008	13,921.30	13,921.30	13,921.30	13,921.30	0.00	0.00
818999963	MONEY MARKET			06/09/2008	14,863.90	14,863.90	14,863.90	14,863.90	0.00	0.00
818999963	MONEY MARKET			06/11/2008	13,993.00	13,993.00	13,993.00	13,993.00	0.00	0.00
818999963	MONEY MARKET			06/13/2008	15,031.54	15,031.54	15,031.54	15,031.54	0.00	0.00
818999963	MONEY MARKET			06/10/2008	44,255.11	44,255.11	44,255.11	44,255.11	0.00	0.00
818999963	MONEY MARKET			06/16/2008	15,110.62	15,110.62	15,110.62	15,110.62	0.00	0.00
818999963	MONEY MARKET			06/17/2008	46,093.57	46,093.57	46,093.57	46,093.57	0.00	0.00
818999963	MONEY MARKET			06/18/2008	16,842.57	16,842.57	16,842.57	16,842.57	0.00	0.00
818999963	MONEY MARKET			06/19/2008	16,124.89	16,124.89	16,124.89	16,124.89	0.00	0.00
818999963	MONEY MARKET			06/20/2008	15,783.68	15,783.68	15,783.68	15,783.68	0.00	0.00
818999963	MONEY MARKET			06/23/2008	15,781.50	15,781.50	15,781.50	15,781.50	0.00	0.00
818999963	MONEY MARKET			06/26/2008	16,267.29	16,267.29	16,267.29	16,267.29	0.00	0.00
818999963	MONEY MARKET			06/24/2008	47,497.12	47,497.12	47,497.12	47,497.12	0.00	0.00
818999963	MONEY MARKET			06/27/2008	16,396.60	16,396.60	16,396.60	16,396.60	0.00	0.00
818999963	MONEY MARKET			06/25/2008	15,640.01	15,640.01	15,640.01	15,640.01	0.00	0.00

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818999963	MONEY MARKET			06/30/2008	15,122.64	15,122.64	15,122.64	15,122.64	0.00	0.00
818999963	MONEY MARKET			07/01/2008	45,382.13	45,382.13	45,382.13	45,382.13	0.00	0.00
818999963	MONEY MARKET			07/02/2008	15,907.71	15,907.71	15,907.71	15,907.71	0.00	0.00
818999963	MONEY MARKET			07/03/2008	15,276.75	15,276.75	15,276.75	15,276.75	0.00	0.00
818999963	MONEY MARKET			07/11/2008	17,141.53	17,141.53	17,141.53	17,141.53	0.00	0.00
818999963	MONEY MARKET			07/07/2008	15,581.99	15,581.99	15,581.99	15,581.99	0.00	0.00
818999963	MONEY MARKET			07/10/2008	16,404.77	16,404.77	16,404.77	16,404.77	0.00	0.00
818999963	MONEY MARKET			07/09/2008	15,976.16	15,976.16	15,976.16	15,976.16	0.00	0.00
818999963	MONEY MARKET			07/14/2008	15,510.00	15,510.00	15,510.00	15,510.00	0.00	0.00
818999963	MONEY MARKET			07/15/2008	45,132.34	45,132.34	45,132.34	45,132.34	0.00	0.00
818999963	MONEY MARKET			07/16/2008	14,034.26	14,034.26	14,034.26	14,034.26	0.00	0.00
818999963	MONEY MARKET			07/17/2008	16,143.02	16,143.02	16,143.02	16,143.02	0.00	0.00
818999963	MONEY MARKET			07/18/2008	14,995.26	14,995.26	14,995.26	14,995.26	0.00	0.00
818999963	MONEY MARKET			07/25/2008	15,367.65	15,367.65	15,367.65	15,367.65	0.00	0.00
818999963	MONEY MARKET			07/24/2008	14,733.76	14,733.76	14,733.76	14,733.76	0.00	0.00
818999963	MONEY MARKET			07/21/2008	14,103.93	14,103.93	14,103.93	14,103.93	0.00	0.00
818999963	MONEY MARKET			07/22/2008	41,823.13	41,823.13	41,823.13	41,823.13	0.00	0.00
818999963	MONEY MARKET			07/23/2008	14,820.69	14,820.69	14,820.69	14,820.69	0.00	0.00
818999963	MONEY MARKET			07/29/2008	45,681.64	45,681.64	45,681.64	45,681.64	0.00	0.00
818999963	MONEY MARKET			07/30/2008	14,447.12	14,447.12	14,447.12	14,447.12	0.00	0.00
818999963	MONEY MARKET			07/31/2008	15,430.89	15,430.89	15,430.89	15,430.89	0.00	0.00
818999963	MONEY MARKET			08/01/2008	15,404.36	15,404.36	15,404.36	15,404.36	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/28/2008	15,131.52	15,131.52	15,131.52	15,131.52	0.00	0.00
818999963	MONEY MARKET			08/04/2008	16,774.21	16,774.21	16,774.21	16,774.21	0.00	0.00
818999963	MONEY MARKET			08/06/2008	15,353.22	15,353.22	15,353.22	15,353.22	0.00	0.00
818999963	MONEY MARKET			08/08/2008	15,283.37	15,283.37	15,283.37	15,283.37	0.00	0.00
818999963	MONEY MARKET			08/07/2008	15,260.77	15,260.77	15,260.77	15,260.77	0.00	0.00
818999963	MONEY MARKET			08/11/2008	15,143.31	15,143.31	15,143.31	15,143.31	0.00	0.00
818999963	MONEY MARKET			08/12/2008	45,507.17	45,507.17	45,507.17	45,507.17	0.00	0.00
818999963	MONEY MARKET			08/13/2008	14,854.67	14,854.67	14,854.67	14,854.67	0.00	0.00
818999963	MONEY MARKET			08/14/2008	11,586.75	11,586.75	11,586.75	11,586.75	0.00	0.00
818999963	MONEY MARKET			08/15/2008	14,024.50	14,024.50	14,024.50	14,024.50	0.00	0.00
818999963	MONEY MARKET			08/18/2008	11,688.25	11,688.25	11,688.25	11,688.25	0.00	0.00
818999963	MONEY MARKET			08/19/2008	35,373.14	35,373.14	35,373.14	35,373.14	0.00	0.00
818999963	MONEY MARKET			08/20/2008	11,792.79	11,792.79	11,792.79	11,792.79	0.00	0.00
818999963	MONEY MARKET			08/21/2008	11,587.86	11,587.86	11,587.86	11,587.86	0.00	0.00
818999963	MONEY MARKET			08/22/2008	12,147.77	12,147.77	12,147.77	12,147.77	0.00	0.00
818999963	MONEY MARKET			08/26/2008	38,298.33	38,298.33	38,298.33	38,298.33	0.00	0.00
818999963	MONEY MARKET			08/27/2008	13,249.75	13,249.75	13,249.75	13,249.75	0.00	0.00
818999963	MONEY MARKET			08/28/2008	12,993.15	12,993.15	12,993.15	12,993.15	0.00	0.00
818999963	MONEY MARKET			08/29/2008	13,165.71	13,165.71	13,165.71	13,165.71	0.00	0.00
818999963	MONEY MARKET			08/25/2008	12,618.71	12,618.71	12,618.71	12,618.71	0.00	0.00
818999963	MONEY MARKET			09/02/2008	13,242.60	13,242.60	13,242.60	13,242.60	0.00	0.00
818999963	MONEY MARKET			09/04/2008	14,026.66	14,026.66	14,026.66	14,026.66	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/05/2008	13,929.05	13,929.05	13,929.05	13,929.05	0.00	0.00
818999963	MONEY MARKET			09/10/2008	13,938.44	13,938.44	13,938.44	13,938.44	0.00	0.00
818999963	MONEY MARKET			09/09/2008	42,237.47	42,237.47	42,237.47	42,237.47	0.00	0.00
818999963	MONEY MARKET			09/11/2008	14,198.46	14,198.46	14,198.46	14,198.46	0.00	0.00
818999963	MONEY MARKET			09/12/2008	6,674.98	6,674.98	6,674.98	6,674.98	0.00	0.00
818999963	MONEY MARKET			09/08/2008	14,063.75	14,063.75	14,063.75	14,063.75	0.00	0.00
818999963	MONEY MARKET			09/15/2008	6,259.98	6,259.98	6,259.98	6,259.98	0.00	0.00
818999963	MONEY MARKET			09/16/2008	19,119.07	19,119.07	19,119.07	19,119.07	0.00	0.00
818999963	MONEY MARKET			09/17/2008	5,958.82	5,958.82	5,958.82	5,958.82	0.00	0.00
818999963	MONEY MARKET			09/18/2008	6,100.64	6,100.64	6,100.64	6,100.64	0.00	0.00
818999963	MONEY MARKET			09/19/2008	5,770.17	5,770.17	5,770.17	5,770.17	0.00	0.00
818999963	MONEY MARKET			09/26/2008	6,793.73	6,793.73	6,793.73	6,793.73	0.00	0.00
818999963	MONEY MARKET			09/24/2008	6,923.67	6,923.67	6,923.67	6,923.67	0.00	0.00
818999963	MONEY MARKET			09/23/2008	20,805.97	20,805.97	20,805.97	20,805.97	0.00	0.00
818999963	MONEY MARKET			09/25/2008	6,632.50	6,632.50	6,632.50	6,632.50	0.00	0.00
818999963	MONEY MARKET			09/22/2008	7,052.07	7,052.07	7,052.07	7,052.07	0.00	0.00
818999963	MONEY MARKET			09/30/2008	12,423.68	12,423.68	12,423.68	12,423.68	0.00	0.00
818999963	MONEY MARKET			10/01/2008	5,310.30	5,310.30	5,310.30	5,310.30	0.00	0.00
818999963	MONEY MARKET			10/02/2008	1,386.63	1,386.63	1,386.63	1,386.63	0.00	0.00
818999963	MONEY MARKET			10/03/2008	2,177.57	2,177.57	2,177.57	2,177.57	0.00	0.00
818999963	MONEY MARKET			10/09/2008	5,521.43	5,521.43	5,521.43	5,521.43	0.00	0.00
818999963	MONEY MARKET			10/06/2008	2,238.13	2,238.13	2,238.13	2,238.13	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/08/2008	5,891.59	5,891.59	5,891.59	5,891.59	0.00	0.00
818999963	MONEY MARKET			10/10/2008	4,787.46	4,787.46	4,787.46	4,787.46	0.00	0.00
818999963	MONEY MARKET			10/07/2008	11,995.85	11,995.85	11,995.85	11,995.85	0.00	0.00
818999963	MONEY MARKET			10/13/2008	4,698.14	4,698.14	4,698.14	4,698.14	0.00	0.00
818999963	MONEY MARKET			10/14/2008	15,089.31	15,089.31	15,089.31	15,089.31	0.00	0.00
818999963	MONEY MARKET			10/15/2008	3,379.37	3,379.37	3,379.37	3,379.37	0.00	0.00
818999963	MONEY MARKET			10/16/2008	5,305.62	5,305.62	5,305.62	5,305.62	0.00	0.00
818999963	MONEY MARKET			10/17/2008	5,314.44	5,314.44	5,314.44	5,314.44	0.00	0.00
818999963	MONEY MARKET			10/22/2008	6,386.40	6,386.40	6,386.40	6,386.40	0.00	0.00
818999963	MONEY MARKET			10/20/2008	5,176.84	5,176.84	5,176.84	5,176.84	0.00	0.00
818999963	MONEY MARKET			10/23/2008	6,758.65	6,758.65	6,758.65	6,758.65	0.00	0.00
818999963	MONEY MARKET			10/21/2008	16,838.63	16,838.63	16,838.63	16,838.63	0.00	0.00
818999963	MONEY MARKET			10/24/2008	6,803.43	6,803.43	6,803.43	6,803.43	0.00	0.00
818999963	MONEY MARKET			10/27/2008	6,759.05	6,759.05	6,759.05	6,759.05	0.00	0.00
818999963	MONEY MARKET			10/28/2008	20,635.58	20,635.58	20,635.58	20,635.58	0.00	0.00
818999963	MONEY MARKET			10/29/2008	7,270.85	7,270.85	7,270.85	7,270.85	0.00	0.00
818999963	MONEY MARKET			10/30/2008	6,346.40	6,346.40	6,346.40	6,346.40	0.00	0.00
818999963	MONEY MARKET			10/31/2008	6,716.07	6,716.07	6,716.07	6,716.07	0.00	0.00
818999963	MONEY MARKET			11/06/2008	4,462.66	4,462.66	4,462.66	4,462.66	0.00	0.00
818999963	MONEY MARKET			11/03/2008	3,860.58	3,860.58	3,860.58	3,860.58	0.00	0.00
818999963	MONEY MARKET			11/05/2008	4,424.02	4,424.02	4,424.02	4,424.02	0.00	0.00
818999963	MONEY MARKET			11/07/2008	4,236.94	4,236.94	4,236.94	4,236.94	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/04/2008	12,130.18	12,130.18	12,130.18	12,130.18	0.00	0.00
818999963	MONEY MARKET			11/10/2008	2,703.59	2,703.59	2,703.59	2,703.59	0.00	0.00
818999963	MONEY MARKET			11/11/2008	8,080.78	8,080.78	8,080.78	8,080.78	0.00	0.00
818999963	MONEY MARKET			11/11/2008	487.30	487.30	487.30	487.30	0.00	0.00
818999963	MONEY MARKET			11/12/2008	2,668.33	2,668.33	2,668.33	2,668.33	0.00	0.00
818999963	MONEY MARKET			11/13/2008	2,429.72	2,429.72	2,429.72	2,429.72	0.00	0.00
818999963	MONEY MARKET			11/14/2008	4,048.59	4,048.59	4,048.59	4,048.59	0.00	0.00
818999963	MONEY MARKET			11/21/2008	2,422.34	2,422.34	2,422.34	2,422.34	0.00	0.00
818999963	MONEY MARKET			11/19/2008	1,899.15	1,899.15	1,899.15	1,899.15	0.00	0.00
818999963	MONEY MARKET			11/18/2008	2,785.77	2,785.77	2,785.77	2,785.77	0.00	0.00
818999963	MONEY MARKET			11/20/2008	2,346.42	2,346.42	2,346.42	2,346.42	0.00	0.00
818999963	MONEY MARKET			11/17/2008	824.91	824.91	824.91	824.91	0.00	0.00
818999963	MONEY MARKET			11/24/2008	1,161.01	1,161.01	1,161.01	1,161.01	0.00	0.00
818999963	MONEY MARKET			11/25/2008	3,505.65	3,505.65	3,505.65	3,505.65	0.00	0.00
818999963	MONEY MARKET			11/26/2008	1,478.76	1,478.76	1,478.76	1,478.76	0.00	0.00
818999963	MONEY MARKET			11/28/2008	1,629.58	1,629.58	1,629.58	1,629.58	0.00	0.00
818999963	MONEY MARKET			12/03/2008	231,333.56	231,333.56	231,333.56	231,333.56	0.00	0.00
818999963	MONEY MARKET			12/01/2008	3,401.55	3,401.55	3,401.55	3,401.55	0.00	0.00
818999963	MONEY MARKET			12/03/2008	2,702.89	2,702.89	2,702.89	2,702.89	0.00	0.00
818999963	MONEY MARKET			12/04/2008	2,979.87	2,979.87	2,979.87	2,979.87	0.00	0.00
818999963	MONEY MARKET			12/05/2008	3,255.05	3,255.05	3,255.05	3,255.05	0.00	0.00
818999963	MONEY MARKET			12/02/2008	6,249.95	6,249.95	6,249.95	6,249.95	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/08/2008	1,881.23	1,881.23	1,881.23	1,881.23	0.00	0.00
818999963	MONEY MARKET			12/09/2008	5,539.84	5,539.84	5,539.84	5,539.84	0.00	0.00
818999963	MONEY MARKET			12/10/2008	1,855.03	1,855.03	1,855.03	1,855.03	0.00	0.00
818999963	MONEY MARKET			12/11/2008	1,872.34	1,872.34	1,872.34	1,872.34	0.00	0.00
818999963	MONEY MARKET			12/12/2008	2,102.94	2,102.94	2,102.94	2,102.94	0.00	0.00
818999963	MONEY MARKET			12/18/2008	3,017.31	3,017.31	3,017.31	3,017.31	0.00	0.00
818999963	MONEY MARKET			12/19/2008	3,073.02	3,073.02	3,073.02	3,073.02	0.00	0.00
818999963	MONEY MARKET			12/15/2008	3,461.64	3,461.64	3,461.64	3,461.64	0.00	0.00
818999963	MONEY MARKET			12/17/2008	3,185.84	3,185.84	3,185.84	3,185.84	0.00	0.00
818999963	MONEY MARKET			12/16/2008	10,422.40	10,422.40	10,422.40	10,422.40	0.00	0.00
818999963	MONEY MARKET			12/22/2008	2,932.13	2,932.13	2,932.13	2,932.13	0.00	0.00
818999963	MONEY MARKET			12/23/2008	8,950.65	8,950.65	8,950.65	8,950.65	0.00	0.00
818999963	MONEY MARKET			12/24/2008	2,986.13	2,986.13	2,986.13	2,986.13	0.00	0.00
818999963	MONEY MARKET			12/26/2008	3,409.46	3,409.46	3,409.46	3,409.46	0.00	0.00
818999963	MONEY MARKET			12/31/2008	133,671.19	133,671.19	133,671.19	133,671.19	0.00	0.00
818999963	MONEY MARKET			12/29/2008	5,787.58	5,787.58	5,787.58	5,787.58	0.00	0.00
818999963	MONEY MARKET			12/31/2008	3,314.45	3,314.45	3,314.45	3,314.45	0.00	0.00
818999963	MONEY MARKET			12/31/2008	3,475.63	3,475.63	3,475.63	3,475.63	0.00	0.00
818999963	MONEY MARKET			12/30/2008	9,690.77	9,690.77	9,690.77	9,690.77	0.00	0.00
818999963	MONEY MARKET			01/05/2009	6,976.84	6,976.84	6,976.84	6,976.84	0.00	0.00
818999963	MONEY MARKET			01/05/2009	60,073.07	60,073.07	60,073.07	60,073.07	0.00	0.00
818999963	MONEY MARKET			01/06/2009	10,294.27	10,294.27	10,294.27	10,294.27	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/07/2009	3,604.93	3,604.93	3,604.93	3,604.93	0.00	0.00
818999963	MONEY MARKET			01/08/2009	3,762.32	3,762.32	3,762.32	3,762.32	0.00	0.00
818999963	MONEY MARKET			01/09/2009	3,270.44	3,270.44	3,270.44	3,270.44	0.00	0.00
818999963	MONEY MARKET			01/15/2009	3,817.03	3,817.03	3,817.03	3,817.03	0.00	0.00
818999963	MONEY MARKET			01/15/2009	127,561.41	127,561.41	127,561.41	127,561.41	0.00	0.00
818999963	MONEY MARKET			01/16/2009	3,826.16	3,826.16	3,826.16	3,826.16	0.00	0.00
818999963	MONEY MARKET			01/12/2009	3,927.64	3,927.64	3,927.64	3,927.64	0.00	0.00
818999963	MONEY MARKET			01/14/2009	3,783.98	3,783.98	3,783.98	3,783.98	0.00	0.00
818999963	MONEY MARKET			01/13/2009	11,593.61	11,593.61	11,593.61	11,593.61	0.00	0.00
818999963	MONEY MARKET			01/20/2009	3,963.92	3,963.92	3,963.92	3,963.92	0.00	0.00
818999963	MONEY MARKET			01/21/2009	15,918.81	15,918.81	15,918.81	15,918.81	0.00	0.00
818999963	MONEY MARKET			01/22/2009	3,987.25	3,987.25	3,987.25	3,987.25	0.00	0.00
818999963	MONEY MARKET			01/22/2009	258,061.92	258,061.92	258,061.92	258,061.92	0.00	0.00
818999963	MONEY MARKET			01/23/2009	4,098.01	4,098.01	4,098.01	4,098.01	0.00	0.00
818999963	MONEY MARKET			01/27/2009	11,767.95	11,767.95	11,767.95	11,767.95	0.00	0.00
818999963	MONEY MARKET			01/26/2009	3,953.35	3,953.35	3,953.35	3,953.35	0.00	0.00
818999963	MONEY MARKET			01/28/2009	3,953.24	3,953.24	3,953.24	3,953.24	0.00	0.00
818999963	MONEY MARKET			01/29/2009	3,844.96	3,844.96	3,844.96	3,844.96	0.00	0.00
818999963	MONEY MARKET			01/30/2009	4,022.57	4,022.57	4,022.57	4,022.57	0.00	0.00
818999963	MONEY MARKET			01/30/2009	210,863.19	210,863.19	210,863.19	210,863.19	0.00	0.00
818999963	MONEY MARKET			02/02/2009	3,935.38	3,935.38	3,935.38	3,935.38	0.00	0.00
818999963	MONEY MARKET			02/03/2009	12,289.56	12,289.56	12,289.56	12,289.56	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			02/04/2009	4,004.66	4,004.66	4,004.66	4,004.66	0.00	0.00
818999963	MONEY MARKET			02/05/2009	4,172.22	4,172.22	4,172.22	4,172.22	0.00	0.00
818999963	MONEY MARKET			02/06/2009	3,959.38	3,959.38	3,959.38	3,959.38	0.00	0.00
818999963	MONEY MARKET			02/09/2009	3,821.37	3,821.37	3,821.37	3,821.37	0.00	0.00
818999963	MONEY MARKET			02/10/2009	11,131.21	11,131.21	11,131.21	11,131.21	0.00	0.00
818999963	MONEY MARKET			02/11/2009	3,456.12	3,456.12	3,456.12	3,456.12	0.00	0.00
818999963	MONEY MARKET			02/12/2009	3,452.76	3,452.76	3,452.76	3,452.76	0.00	0.00
818999963	MONEY MARKET			02/13/2009	2,483.22	2,483.22	2,483.22	2,483.22	0.00	0.00
818999963	MONEY MARKET			02/17/2009	2,576.23	2,576.23	2,576.23	2,576.23	0.00	0.00
818999963	MONEY MARKET			02/18/2009	10,388.96	10,388.96	10,388.96	10,388.96	0.00	0.00
818999963	MONEY MARKET			02/20/2009	2,667.04	2,667.04	2,667.04	2,667.04	0.00	0.00
818999963	MONEY MARKET			02/19/2009	2,622.24	2,622.24	2,622.24	2,622.24	0.00	0.00
818999963	MONEY MARKET			02/23/2009	2,690.66	2,690.66	2,690.66	2,690.66	0.00	0.00
818999963	MONEY MARKET			02/24/2009	8,167.21	8,167.21	8,167.21	8,167.21	0.00	0.00
818999963	MONEY MARKET			02/25/2009	2,720.30	2,720.30	2,720.30	2,720.30	0.00	0.00
818999963	MONEY MARKET			02/26/2009	2,836.61	2,836.61	2,836.61	2,836.61	0.00	0.00
818999963	MONEY MARKET			02/27/2009	2,949.30	2,949.30	2,949.30	2,949.30	0.00	0.00
818999963	MONEY MARKET			03/06/2009	2,578.64	2,578.64	2,578.64	2,578.64	0.00	0.00
818999963	MONEY MARKET			03/05/2009	2,657.12	2,657.12	2,657.12	2,657.12	0.00	0.00
818999963	MONEY MARKET			03/02/2009	2,755.78	2,755.78	2,755.78	2,755.78	0.00	0.00
818999963	MONEY MARKET			03/03/2009	8,214.63	8,214.63	8,214.63	8,214.63	0.00	0.00
818999963	MONEY MARKET			03/04/2009	2,610.10	2,610.10	2,610.10	2,610.10	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/04/2009	276,927.30	276,927.30	276,927.30	276,927.30	0.00	0.00
818999963	MONEY MARKET			03/10/2009	7,510.35	7,510.35	7,510.35	7,510.35	0.00	0.00
818999963	MONEY MARKET			03/10/2009	12,358.29	12,358.29	12,358.29	12,358.29	0.00	0.00
818999963	MONEY MARKET			03/11/2009	2,348.65	2,348.65	2,348.65	2,348.65	0.00	0.00
818999963	MONEY MARKET			03/11/2009	37,600.23	37,600.23	37,600.23	37,600.23	0.00	0.00
818999963	MONEY MARKET			03/12/2009	2,263.33	2,263.33	2,263.33	2,263.33	0.00	0.00
818999963	MONEY MARKET			03/13/2009	2,090.70	2,090.70	2,090.70	2,090.70	0.00	0.00
818999963	MONEY MARKET			03/09/2009	2,554.27	2,554.27	2,554.27	2,554.27	0.00	0.00
818999963	MONEY MARKET			03/18/2009	2,372.45	2,372.45	2,372.45	2,372.45	0.00	0.00
818999963	MONEY MARKET			03/17/2009	7,530.40	7,530.40	7,530.40	7,530.40	0.00	0.00
818999963	MONEY MARKET			03/19/2009	2,387.32	2,387.32	2,387.32	2,387.32	0.00	0.00
818999963	MONEY MARKET			03/20/2009	2,274.80	2,274.80	2,274.80	2,274.80	0.00	0.00
818999963	MONEY MARKET			03/16/2009	2,630.23	2,630.23	2,630.23	2,630.23	0.00	0.00
818999963	MONEY MARKET			03/23/2009	2,225.08	2,225.08	2,225.08	2,225.08	0.00	0.00
818999963	MONEY MARKET			03/23/2009	55,420.03	55,420.03	55,420.03	55,420.03	0.00	0.00
818999963	MONEY MARKET			03/24/2009	6,673.45	6,673.45	6,673.45	6,673.45	0.00	0.00
818999963	MONEY MARKET			03/25/2009	2,202.30	2,202.30	2,202.30	2,202.30	0.00	0.00
818999963	MONEY MARKET			03/26/2009	2,262.59	2,262.59	2,262.59	2,262.59	0.00	0.00
818999963	MONEY MARKET			03/27/2009	2,377.48	2,377.48	2,377.48	2,377.48	0.00	0.00
818999963	MONEY MARKET			04/01/2009	2,456.46	2,456.46	2,456.46	2,456.46	0.00	0.00
818999963	MONEY MARKET			03/30/2009	2,387.74	2,387.74	2,387.74	2,387.74	0.00	0.00
818999963	MONEY MARKET			04/02/2009	2,578.48	2,578.48	2,578.48	2,578.48	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/03/2009	2,727.02	2,727.02	2,727.02	2,727.02	0.00	0.00
818999963	MONEY MARKET			03/31/2009	7,262.91	7,262.91	7,262.91	7,262.91	0.00	0.00
818999963	MONEY MARKET			04/06/2009	2,316.00	2,316.00	2,316.00	2,316.00	0.00	0.00
818999963	MONEY MARKET			04/07/2009	7,031.28	7,031.28	7,031.28	7,031.28	0.00	0.00
818999963	MONEY MARKET			04/08/2009	2,347.64	2,347.64	2,347.64	2,347.64	0.00	0.00
818999963	MONEY MARKET			04/09/2009	2,566.04	2,566.04	2,566.04	2,566.04	0.00	0.00
818999963	MONEY MARKET			04/14/2009	10,049.39	10,049.39	10,049.39	10,049.39	0.00	0.00
818999963	MONEY MARKET			04/13/2009	138,770.69	138,770.69	138,770.69	138,770.69	0.00	0.00
818999963	MONEY MARKET			04/15/2009	2,385.09	2,385.09	2,385.09	2,385.09	0.00	0.00
818999963	MONEY MARKET			04/16/2009	2,393.16	2,393.16	2,393.16	2,393.16	0.00	0.00
818999963	MONEY MARKET			04/17/2009	2,311.59	2,311.59	2,311.59	2,311.59	0.00	0.00
818999963	MONEY MARKET			04/13/2009	2,505.18	2,505.18	2,505.18	2,505.18	0.00	0.00
818999963	MONEY MARKET			04/24/2009	1,726.31	1,726.31	1,726.31	1,726.31	0.00	0.00
818999963	MONEY MARKET			04/20/2009	2,313.21	2,313.21	2,313.21	2,313.21	0.00	0.00
818999963	MONEY MARKET			04/21/2009	7,000.90	7,000.90	7,000.90	7,000.90	0.00	0.00
818999963	MONEY MARKET			04/22/2009	2,350.51	2,350.51	2,350.51	2,350.51	0.00	0.00
818999963	MONEY MARKET			04/22/2009	193,915.52	193,915.52	193,915.52	193,915.52	0.00	0.00
818999963	MONEY MARKET			04/23/2009	2,240.57	2,240.57	2,240.57	2,240.57	0.00	0.00
818999963	MONEY MARKET			04/29/2009	2,014.92	2,014.92	2,014.92	2,014.92	0.00	0.00
818999963	MONEY MARKET			04/30/2009	1,845.90	1,845.90	1,845.90	1,845.90	0.00	0.00
818999963	MONEY MARKET			05/01/2009	1,417.25	1,417.25	1,417.25	1,417.25	0.00	0.00
818999963	MONEY MARKET			04/27/2009	1,739.18	1,739.18	1,739.18	1,739.18	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/28/2009	5,366.34	5,366.34	5,366.34	5,366.34	0.00	0.00
818999963	MONEY MARKET			05/08/2009	1,997.00	1,997.00	1,997.00	1,997.00	0.00	0.00
818999963	MONEY MARKET			05/04/2009	1,690.86	1,690.86	1,690.86	1,690.86	0.00	0.00
818999963	MONEY MARKET			05/05/2009	5,014.67	5,014.67	5,014.67	5,014.67	0.00	0.00
818999963	MONEY MARKET			05/05/2009	146.54	146.54	146.54	146.54	0.00	0.00
818999963	MONEY MARKET			05/07/2009	1,744.83	1,744.83	1,744.83	1,744.83	0.00	0.00
818999963	MONEY MARKET			05/06/2009	1,532.08	1,532.08	1,532.08	1,532.08	0.00	0.00
818999963	MONEY MARKET			05/11/2009	1,939.87	1,939.87	1,939.87	1,939.87	0.00	0.00
818999963	MONEY MARKET			05/12/2009	6,382.75	6,382.75	6,382.75	6,382.75	0.00	0.00
818999963	MONEY MARKET			05/13/2009	3,188.23	3,188.23	3,188.23	3,188.23	0.00	0.00
818999963	MONEY MARKET			05/14/2009	2,356.37	2,356.37	2,356.37	2,356.37	0.00	0.00
818999963	MONEY MARKET			05/15/2009	2,338.55	2,338.55	2,338.55	2,338.55	0.00	0.00
818999963	MONEY MARKET			05/20/2009	2,323.66	2,323.66	2,323.66	2,323.66	0.00	0.00
818999963	MONEY MARKET			05/18/2009	2,377.84	2,377.84	2,377.84	2,377.84	0.00	0.00
818999963	MONEY MARKET			05/19/2009	7,063.10	7,063.10	7,063.10	7,063.10	0.00	0.00
818999963	MONEY MARKET			05/21/2009	2,382.50	2,382.50	2,382.50	2,382.50	0.00	0.00
818999963	MONEY MARKET			05/19/2009	253,092.91	253,092.91	253,092.91	253,092.91	0.00	0.00
818999963	MONEY MARKET			05/21/2009	226,344.82	226,344.82	226,344.82	226,344.82	0.00	0.00
818999963	MONEY MARKET			05/22/2009	2,399.02	2,399.02	2,399.02	2,399.02	0.00	0.00
818999963	MONEY MARKET			05/26/2009	2,576.44	2,576.44	2,576.44	2,576.44	0.00	0.00
818999963	MONEY MARKET			05/27/2009	10,216.80	10,216.80	10,216.80	10,216.80	0.00	0.00
818999963	MONEY MARKET			05/28/2009	2,773.44	2,773.44	2,773.44	2,773.44	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/29/2009	2,760.39	2,760.39	2,760.39	2,760.39	0.00	0.00
818999963	MONEY MARKET			06/04/2009	2,803.62	2,803.62	2,803.62	2,803.62	0.00	0.00
818999963	MONEY MARKET			06/01/2009	2,592.33	2,592.33	2,592.33	2,592.33	0.00	0.00
818999963	MONEY MARKET			06/03/2009	2,632.45	2,632.45	2,632.45	2,632.45	0.00	0.00
818999963	MONEY MARKET			06/05/2009	2,896.40	2,896.40	2,896.40	2,896.40	0.00	0.00
818999963	MONEY MARKET			06/02/2009	7,813.20	7,813.20	7,813.20	7,813.20	0.00	0.00
818999963	MONEY MARKET			06/08/2009	2,761.56	2,761.56	2,761.56	2,761.56	0.00	0.00
818999963	MONEY MARKET			06/09/2009	8,233.02	8,233.02	8,233.02	8,233.02	0.00	0.00
818999963	MONEY MARKET			06/10/2009	2,532.57	2,532.57	2,532.57	2,532.57	0.00	0.00
818999963	MONEY MARKET			06/11/2009	2,672.20	2,672.20	2,672.20	2,672.20	0.00	0.00
818999963	MONEY MARKET			06/12/2009	2,605.02	2,605.02	2,605.02	2,605.02	0.00	0.00
818999963	MONEY MARKET			06/19/2009	2,418.73	2,418.73	2,418.73	2,418.73	0.00	0.00
818999963	MONEY MARKET			06/17/2009	2,486.34	2,486.34	2,486.34	2,486.34	0.00	0.00
818999963	MONEY MARKET			06/16/2009	212,123.05	212,123.05	212,123.05	212,123.05	0.00	0.00
818999963	MONEY MARKET			06/18/2009	2,755.95	2,755.95	2,755.95	2,755.95	0.00	0.00
818999963	MONEY MARKET			06/15/2009	2,486.63	2,486.63	2,486.63	2,486.63	0.00	0.00
818999963	MONEY MARKET			06/16/2009	7,417.48	7,417.48	7,417.48	7,417.48	0.00	0.00
818999963	MONEY MARKET			06/22/2009	2,437.12	2,437.12	2,437.12	2,437.12	0.00	0.00
818999963	MONEY MARKET			06/23/2009	7,044.95	7,044.95	7,044.95	7,044.95	0.00	0.00
818999963	MONEY MARKET			06/24/2009	2,030.64	2,030.64	2,030.64	2,030.64	0.00	0.00
818999963	MONEY MARKET			06/25/2009	2,026.43	2,026.43	2,026.43	2,026.43	0.00	0.00
818999963	MONEY MARKET			06/26/2009	2,238.48	2,238.48	2,238.48	2,238.48	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/01/2009	2,339.08	2,339.08	2,339.08	2,339.08	0.00	0.00
818999963	MONEY MARKET			06/30/2009	7,384.15	7,384.15	7,384.15	7,384.15	0.00	0.00
818999963	MONEY MARKET			07/02/2009	5,413.41	5,413.41	5,413.41	5,413.41	0.00	0.00
818999963	MONEY MARKET			06/29/2009	2,421.31	2,421.31	2,421.31	2,421.31	0.00	0.00
818999963	MONEY MARKET			07/06/2009	5,193.68	5,193.68	5,193.68	5,193.68	0.00	0.00
818999963	MONEY MARKET			07/07/2009	21,054.72	21,054.72	21,054.72	21,054.72	0.00	0.00
818999963	MONEY MARKET			07/08/2009	5,347.30	5,347.30	5,347.30	5,347.30	0.00	0.00
818999963	MONEY MARKET			07/09/2009	5,065.39	5,065.39	5,065.39	5,065.39	0.00	0.00
818999963	MONEY MARKET			07/10/2009	5,011.67	5,011.67	5,011.67	5,011.67	0.00	0.00
818999963	MONEY MARKET			07/16/2009	4,634.59	4,634.59	4,634.59	4,634.59	0.00	0.00
818999963	MONEY MARKET			07/15/2009	4,567.14	4,567.14	4,567.14	4,567.14	0.00	0.00
818999963	MONEY MARKET			07/17/2009	4,682.29	4,682.29	4,682.29	4,682.29	0.00	0.00
818999963	MONEY MARKET			07/13/2009	4,991.94	4,991.94	4,991.94	4,991.94	0.00	0.00
818999963	MONEY MARKET			07/14/2009	14,846.93	14,846.93	14,846.93	14,846.93	0.00	0.00
818999963	MONEY MARKET			07/20/2009	4,755.91	4,755.91	4,755.91	4,755.91	0.00	0.00
818999963	MONEY MARKET			07/21/2009	14,362.38	14,362.38	14,362.38	14,362.38	0.00	0.00
818999963	MONEY MARKET			07/22/2009	4,824.50	4,824.50	4,824.50	4,824.50	0.00	0.00
818999963	MONEY MARKET			07/23/2009	5,061.08	5,061.08	5,061.08	5,061.08	0.00	0.00
818999963	MONEY MARKET			07/24/2009	4,802.58	4,802.58	4,802.58	4,802.58	0.00	0.00
818999963	MONEY MARKET			07/30/2009	4,582.82	4,582.82	4,582.82	4,582.82	0.00	0.00
818999963	MONEY MARKET			07/27/2009	4,497.57	4,497.57	4,497.57	4,497.57	0.00	0.00
818999963	MONEY MARKET			07/29/2009	4,631.05	4,631.05	4,631.05	4,631.05	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/31/2009	4,671.74	4,671.74	4,671.74	4,671.74	0.00	0.00
818999963	MONEY MARKET			07/28/2009	13,652.76	13,652.76	13,652.76	13,652.76	0.00	0.00
818999963	MONEY MARKET			08/03/2009	4,639.05	4,639.05	4,639.05	4,639.05	0.00	0.00
818999963	MONEY MARKET			08/04/2009	12,134.23	12,134.23	12,134.23	12,134.23	0.00	0.00
818999963	MONEY MARKET			08/05/2009	2,786.12	2,786.12	2,786.12	2,786.12	0.00	0.00
818999963	MONEY MARKET			08/06/2009	2,860.38	2,860.38	2,860.38	2,860.38	0.00	0.00
818999963	MONEY MARKET			08/07/2009	2,813.25	2,813.25	2,813.25	2,813.25	0.00	0.00
818999963	MONEY MARKET			08/13/2009	2,266.87	2,266.87	2,266.87	2,266.87	0.00	0.00
818999963	MONEY MARKET			08/12/2009	2,394.85	2,394.85	2,394.85	2,394.85	0.00	0.00
818999963	MONEY MARKET			08/14/2009	1,696.43	1,696.43	1,696.43	1,696.43	0.00	0.00
818999963	MONEY MARKET			08/10/2009	2,743.48	2,743.48	2,743.48	2,743.48	0.00	0.00
818999963	MONEY MARKET			08/11/2009	8,255.92	8,255.92	8,255.92	8,255.92	0.00	0.00
818999963	MONEY MARKET			08/17/2009	1,661.93	1,661.93	1,661.93	1,661.93	0.00	0.00
818999963	MONEY MARKET			08/17/2009	150,778.67	150,778.67	150,778.67	150,778.67	0.00	0.00
818999963	MONEY MARKET			08/18/2009	5,066.82	5,066.82	5,066.82	5,066.82	0.00	0.00
818999963	MONEY MARKET			08/19/2009	1,772.58	1,772.58	1,772.58	1,772.58	0.00	0.00
818999963	MONEY MARKET			08/20/2009	1,773.82	1,773.82	1,773.82	1,773.82	0.00	0.00
818999963	MONEY MARKET			08/21/2009	1,619.52	1,619.52	1,619.52	1,619.52	0.00	0.00
818999963	MONEY MARKET			08/26/2009	1,669.24	1,669.24	1,669.24	1,669.24	0.00	0.00
818999963	MONEY MARKET			08/25/2009	4,723.22	4,723.22	4,723.22	4,723.22	0.00	0.00
818999963	MONEY MARKET			08/27/2009	1,746.75	1,746.75	1,746.75	1,746.75	0.00	0.00
818999963	MONEY MARKET			08/28/2009	1,736.76	1,736.76	1,736.76	1,736.76	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/24/2009	1,588.38	1,588.38	1,588.38	1,588.38	0.00	0.00
818999963	MONEY MARKET			08/31/2009	1,769.19	1,769.19	1,769.19	1,769.19	0.00	0.00
818999963	MONEY MARKET			09/01/2009	5,305.10	5,305.10	5,305.10	5,305.10	0.00	0.00
818999963	MONEY MARKET			09/02/2009	996.84	996.84	996.84	996.84	0.00	0.00
818999963	MONEY MARKET			09/03/2009	989.00	989.00	989.00	989.00	0.00	0.00
818999963	MONEY MARKET			09/04/2009	686.48	686.48	686.48	686.48	0.00	0.00
818999963	MONEY MARKET			09/09/2009	2,564.93	2,564.93	2,564.93	2,564.93	0.00	0.00
818999963	MONEY MARKET			09/10/2009	632.02	632.02	632.02	632.02	0.00	0.00
818999963	MONEY MARKET			09/08/2009	644.17	644.17	644.17	644.17	0.00	0.00
818999963	MONEY MARKET			09/10/2009	53,254.28	53,254.28	53,254.28	53,254.28	0.00	0.00
818999963	MONEY MARKET			09/11/2009	630.33	630.33	630.33	630.33	0.00	0.00
818999963	MONEY MARKET			09/14/2009	671.54	671.54	671.54	671.54	0.00	0.00
818999963	MONEY MARKET			09/15/2009	2,146.36	2,146.36	2,146.36	2,146.36	0.00	0.00
818999963	MONEY MARKET			09/16/2009	967.54	967.54	967.54	967.54	0.00	0.00
818999963	MONEY MARKET			09/17/2009	979.29	979.29	979.29	979.29	0.00	0.00
818999963	MONEY MARKET			09/18/2009	1,075.60	1,075.60	1,075.60	1,075.60	0.00	0.00
818999963	MONEY MARKET			09/23/2009	880.04	880.04	880.04	880.04	0.00	0.00
818999963	MONEY MARKET			09/22/2009	2,470.37	2,470.37	2,470.37	2,470.37	0.00	0.00
818999963	MONEY MARKET			09/24/2009	1,902.00	1,902.00	1,902.00	1,902.00	0.00	0.00
818999963	MONEY MARKET			09/25/2009	1,093.37	1,093.37	1,093.37	1,093.37	0.00	0.00
818999963	MONEY MARKET			09/21/2009	812.86	812.86	812.86	812.86	0.00	0.00
818999963	MONEY MARKET			09/28/2009	1,092.42	1,092.42	1,092.42	1,092.42	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/29/2009	3,487.90	3,487.90	3,487.90	3,487.90	0.00	0.00
818999963	MONEY MARKET			09/30/2009	1,320.18	1,320.18	1,320.18	1,320.18	0.00	0.00
818999963	MONEY MARKET			10/01/2009	1,153.75	1,153.75	1,153.75	1,153.75	0.00	0.00
818999963	MONEY MARKET			10/02/2009	1,237.52	1,237.52	1,237.52	1,237.52	0.00	0.00
818999963	MONEY MARKET			10/08/2009	1,144.10	1,144.10	1,144.10	1,144.10	0.00	0.00
818999963	MONEY MARKET			10/09/2009	1,108.30	1,108.30	1,108.30	1,108.30	0.00	0.00
818999963	MONEY MARKET			10/06/2009	3,502.23	3,502.23	3,502.23	3,502.23	0.00	0.00
818999963	MONEY MARKET			10/05/2009	142,844.47	142,844.47	142,844.47	142,844.47	0.00	0.00
818999963	MONEY MARKET			10/07/2009	3,048.61	3,048.61	3,048.61	3,048.61	0.00	0.00
818999963	MONEY MARKET			10/05/2009	1,116.96	1,116.96	1,116.96	1,116.96	0.00	0.00
818999963	MONEY MARKET			10/12/2009	1,107.15	1,107.15	1,107.15	1,107.15	0.00	0.00
818999963	MONEY MARKET			10/13/2009	3,321.64	3,321.64	3,321.64	3,321.64	0.00	0.00
818999963	MONEY MARKET			10/14/2009	1,112.53	1,112.53	1,112.53	1,112.53	0.00	0.00
818999963	MONEY MARKET			10/15/2009	1,224.87	1,224.87	1,224.87	1,224.87	0.00	0.00
818999963	MONEY MARKET			10/16/2009	1,291.61	1,291.61	1,291.61	1,291.61	0.00	0.00
818999963	MONEY MARKET			10/20/2009	3,736.73	3,736.73	3,736.73	3,736.73	0.00	0.00
818999963	MONEY MARKET			10/19/2009	1,277.30	1,277.30	1,277.30	1,277.30	0.00	0.00
818999963	MONEY MARKET			10/21/2009	1,216.53	1,216.53	1,216.53	1,216.53	0.00	0.00
818999963	MONEY MARKET			10/22/2009	1,192.11	1,192.11	1,192.11	1,192.11	0.00	0.00
818999963	MONEY MARKET			10/23/2009	1,118.65	1,118.65	1,118.65	1,118.65	0.00	0.00
818999963	MONEY MARKET			10/30/2009	1,286.95	1,286.95	1,286.95	1,286.95	0.00	0.00
818999963	MONEY MARKET			10/26/2009	1,079.57	1,079.57	1,079.57	1,079.57	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/26/2009	98,062.86	98,062.86	98,062.86	98,062.86	0.00	0.00
818999963	MONEY MARKET			10/27/2009	3,313.40	3,313.40	3,313.40	3,313.40	0.00	0.00
818999963	MONEY MARKET			10/28/2009	1,179.03	1,179.03	1,179.03	1,179.03	0.00	0.00
818999963	MONEY MARKET			10/29/2009	1,206.38	1,206.38	1,206.38	1,206.38	0.00	0.00
818999963	MONEY MARKET			11/02/2009	1,327.49	1,327.49	1,327.49	1,327.49	0.00	0.00
818999963	MONEY MARKET			11/04/2009	1,256.63	1,256.63	1,256.63	1,256.63	0.00	0.00
818999963	MONEY MARKET			11/05/2009	1,234.78	1,234.78	1,234.78	1,234.78	0.00	0.00
818999963	MONEY MARKET			11/06/2009	1,050.53	1,050.53	1,050.53	1,050.53	0.00	0.00
818999963	MONEY MARKET			11/03/2009	3,941.40	3,941.40	3,941.40	3,941.40	0.00	0.00
818999963	MONEY MARKET			11/13/2009	930.32	930.32	930.32	930.32	0.00	0.00
818999963	MONEY MARKET			11/09/2009	812.39	812.39	812.39	812.39	0.00	0.00
818999963	MONEY MARKET			11/10/2009	2,475.02	2,475.02	2,475.02	2,475.02	0.00	0.00
818999963	MONEY MARKET			11/10/2009	152,580.50	152,580.50	152,580.50	152,580.50	0.00	0.00
818999963	MONEY MARKET			11/12/2009	892.01	892.01	892.01	892.01	0.00	0.00
818999963	MONEY MARKET			11/11/2009	915.89	915.89	915.89	915.89	0.00	0.00
818999963	MONEY MARKET			11/16/2009	972.09	972.09	972.09	972.09	0.00	0.00
818999963	MONEY MARKET			11/17/2009	3,104.30	3,104.30	3,104.30	3,104.30	0.00	0.00
818999963	MONEY MARKET			11/18/2009	980.72	980.72	980.72	980.72	0.00	0.00
818999963	MONEY MARKET			11/19/2009	786.28	786.28	786.28	786.28	0.00	0.00
818999963	MONEY MARKET			11/20/2009	807.01	807.01	807.01	807.01	0.00	0.00
818999963	MONEY MARKET			11/27/2009	394.58	394.58	394.58	394.58	0.00	0.00
818999963	MONEY MARKET			11/25/2009	129,178.12	129,178.12	129,178.12	129,178.12	0.00	0.00



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818999963	MONEY MARKET			11/23/2009	374.23	374.23	374.23	374.23	0.00	0.00
818999963	MONEY MARKET			11/24/2009	1,156.17	1,156.17	1,156.17	1,156.17	0.00	0.00
818999963	MONEY MARKET			11/25/2009	393.12	393.12	393.12	393.12	0.00	0.00
818999963	MONEY MARKET			12/01/2009	1,431.80	1,431.80	1,431.80	1,431.80	0.00	0.00
818999963	MONEY MARKET			12/02/2009	316.68	316.68	316.68	316.68	0.00	0.00
818999963	MONEY MARKET			12/03/2009	347.72	347.72	347.72	347.72	0.00	0.00
818999963	MONEY MARKET			12/04/2009	345.76	345.76	345.76	345.76	0.00	0.00
818999963	MONEY MARKET			11/30/2009	848.49	848.49	848.49	848.49	0.00	0.00
818999963	MONEY MARKET			12/10/2009	247.72	247.72	247.72	247.72	0.00	0.00
818999963	MONEY MARKET			12/07/2009	302.72	302.72	302.72	302.72	0.00	0.00
818999963	MONEY MARKET			12/08/2009	855.59	855.59	855.59	855.59	0.00	0.00
818999963	MONEY MARKET			12/09/2009	218,218.18	218,218.18	218,218.18	218,218.18	0.00	0.00
818999963	MONEY MARKET			12/11/2009	271.90	271.90	271.90	271.90	0.00	0.00
818999963	MONEY MARKET			12/09/2009	248.29	248.29	248.29	248.29	0.00	0.00
818999963	MONEY MARKET			12/14/2009	310.60	310.60	310.60	310.60	0.00	0.00
818999963	MONEY MARKET			12/15/2009	1,034.80	1,034.80	1,034.80	1,034.80	0.00	0.00
818999963	MONEY MARKET			12/16/2009	463.62	463.62	463.62	463.62	0.00	0.00
818999963	MONEY MARKET			12/17/2009	481.42	481.42	481.42	481.42	0.00	0.00
818999963	MONEY MARKET			12/18/2009	347.90	347.90	347.90	347.90	0.00	0.00
818999963	MONEY MARKET			12/23/2009	405.43	405.43	405.43	405.43	0.00	0.00
818999963	MONEY MARKET			12/21/2009	372.92	372.92	372.92	372.92	0.00	0.00
818999963	MONEY MARKET			12/24/2009	350.80	350.80	350.80	350.80	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/22/2009	1,071.89	1,071.89	1,071.89	1,071.89	0.00	0.00
818999963	MONEY MARKET			12/28/2009	371.45	371.45	371.45	371.45	0.00	0.00
818999963	MONEY MARKET			12/29/2009	1,471.25	1,471.25	1,471.25	1,471.25	0.00	0.00
818999963	MONEY MARKET			12/30/2009	448.17	448.17	448.17	448.17	0.00	0.00
818999963	MONEY MARKET			12/31/2009	476.18	476.18	476.18	476.18	0.00	0.00
818999963	MONEY MARKET			12/31/2009	338.66	338.66	338.66	338.66	0.00	0.00
818999963	MONEY MARKET			01/05/2010	1,407.25	1,407.25	1,407.25	1,407.25	0.00	0.00
818999963	MONEY MARKET			01/06/2010	384.42	384.42	384.42	384.42	0.00	0.00
818999963	MONEY MARKET			01/08/2010	880.71	880.71	880.71	880.71	0.00	0.00
818999963	MONEY MARKET			01/07/2010	523.25	523.25	523.25	523.25	0.00	0.00
818999963	MONEY MARKET			01/11/2010	919.66	919.66	919.66	919.66	0.00	0.00
818999963	MONEY MARKET			01/12/2010	2,593.39	2,593.39	2,593.39	2,593.39	0.00	0.00
818999963	MONEY MARKET			01/13/2010	532.65	532.65	532.65	532.65	0.00	0.00
818999963	MONEY MARKET			01/14/2010	620.88	620.88	620.88	620.88	0.00	0.00
818999963	MONEY MARKET			01/15/2010	787.66	787.66	787.66	787.66	0.00	0.00
818999963	MONEY MARKET			01/19/2010	738.65	738.65	738.65	738.65	0.00	0.00
818999963	MONEY MARKET			01/20/2010	2,931.48	2,931.48	2,931.48	2,931.48	0.00	0.00
818999963	MONEY MARKET			01/21/2010	722.37	722.37	722.37	722.37	0.00	0.00
818999963	MONEY MARKET			01/22/2010	819.35	819.35	819.35	819.35	0.00	0.00
818999963	MONEY MARKET			01/28/2010	921.05	921.05	921.05	921.05	0.00	0.00
818999963	MONEY MARKET			01/29/2010	934.98	934.98	934.98	934.98	0.00	0.00
818999963	MONEY MARKET			01/26/2010	2,378.63	2,378.63	2,378.63	2,378.63	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/25/2010	772.10	772.10	772.10	772.10	0.00	0.00
818999963	MONEY MARKET			01/27/2010	880.77	880.77	880.77	880.77	0.00	0.00
818999963	MONEY MARKET			02/01/2010	855.92	855.92	855.92	855.92	0.00	0.00
818999963	MONEY MARKET			02/02/2010	2,338.53	2,338.53	2,338.53	2,338.53	0.00	0.00
818999963	MONEY MARKET			02/03/2010	510.59	510.59	510.59	510.59	0.00	0.00
818999963	MONEY MARKET			02/04/2010	499.18	499.18	499.18	499.18	0.00	0.00
818999963	MONEY MARKET			02/05/2010	505.21	505.21	505.21	505.21	0.00	0.00
818999963	MONEY MARKET			02/04/2010	119,956.33	119,956.33	119,956.33	119,956.33	0.00	0.00
818999963	MONEY MARKET			02/08/2010	601.87	601.87	601.87	601.87	0.00	0.00
818999963	MONEY MARKET			02/09/2010	1,816.53	1,816.53	1,816.53	1,816.53	0.00	0.00
818999963	MONEY MARKET			02/10/2010	608.85	608.85	608.85	608.85	0.00	0.00
818999963	MONEY MARKET			02/11/2010	616.76	616.76	616.76	616.76	0.00	0.00
818999963	MONEY MARKET			02/12/2010	422.23	422.23	422.23	422.23	0.00	0.00
818999963	MONEY MARKET			02/19/2010	535.41	535.41	535.41	535.41	0.00	0.00
818999963	MONEY MARKET			02/16/2010	549.74	549.74	549.74	549.74	0.00	0.00
818999963	MONEY MARKET			02/17/2010	2,143.26	2,143.26	2,143.26	2,143.26	0.00	0.00
818999963	MONEY MARKET			02/18/2010	482.72	482.72	482.72	482.72	0.00	0.00
818999963	MONEY MARKET			02/24/2010	601.33	601.33	601.33	601.33	0.00	0.00
818999963	MONEY MARKET			02/25/2010	966.12	966.12	966.12	966.12	0.00	0.00
818999963	MONEY MARKET			02/26/2010	1,056.04	1,056.04	1,056.04	1,056.04	0.00	0.00
818999963	MONEY MARKET			02/23/2010	2,159.40	2,159.40	2,159.40	2,159.40	0.00	0.00
818999963	MONEY MARKET			02/22/2010	722.39	722.39	722.39	722.39	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/01/2010	1,048.03	1,048.03	1,048.03	1,048.03	0.00	0.00
818999963	MONEY MARKET			03/02/2010	3,265.84	3,265.84	3,265.84	3,265.84	0.00	0.00
818999963	MONEY MARKET			03/03/2010	1,088.65	1,088.65	1,088.65	1,088.65	0.00	0.00
818999963	MONEY MARKET			03/04/2010	1,098.44	1,098.44	1,098.44	1,098.44	0.00	0.00
818999963	MONEY MARKET			03/05/2010	1,069.94	1,069.94	1,069.94	1,069.94	0.00	0.00
818999963	MONEY MARKET			03/09/2010	3,267.15	3,267.15	3,267.15	3,267.15	0.00	0.00
818999963	MONEY MARKET			03/08/2010	1,090.99	1,090.99	1,090.99	1,090.99	0.00	0.00
818999963	MONEY MARKET			03/10/2010	909.59	909.59	909.59	909.59	0.00	0.00
818999963	MONEY MARKET			03/11/2010	927.54	927.54	927.54	927.54	0.00	0.00
818999963	MONEY MARKET			03/12/2010	886.83	886.83	886.83	886.83	0.00	0.00
818999963	MONEY MARKET			03/19/2010	772.85	772.85	772.85	772.85	0.00	0.00
818999963	MONEY MARKET			03/15/2010	891.52	891.52	891.52	891.52	0.00	0.00
818999963	MONEY MARKET			03/16/2010	2,764.86	2,764.86	2,764.86	2,764.86	0.00	0.00
818999963	MONEY MARKET			03/17/2010	1,027.71	1,027.71	1,027.71	1,027.71	0.00	0.00
818999963	MONEY MARKET			03/18/2010	810.32	810.32	810.32	810.32	0.00	0.00
818999963	MONEY MARKET			03/24/2010	706.31	706.31	706.31	706.31	0.00	0.00
818999963	MONEY MARKET			03/25/2010	497.34	497.34	497.34	497.34	0.00	0.00
818999963	MONEY MARKET			03/26/2010	537.17	537.17	537.17	537.17	0.00	0.00
818999963	MONEY MARKET			03/23/2010	2,295.39	2,295.39	2,295.39	2,295.39	0.00	0.00
818999963	MONEY MARKET			03/22/2010	761.10	761.10	761.10	761.10	0.00	0.00
818999963	MONEY MARKET			03/29/2010	591.96	591.96	591.96	591.96	0.00	0.00
818999963	MONEY MARKET			03/30/2010	1,886.46	1,886.46	1,886.46	1,886.46	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/31/2010	686.41	686.41	686.41	686.41	0.00	0.00
818999963	MONEY MARKET			03/31/2010	58,634.45	58,634.45	58,634.45	58,634.45	0.00	0.00
818999963	MONEY MARKET			04/01/2010	637.82	637.82	637.82	637.82	0.00	0.00
818999963	MONEY MARKET			04/06/2010	2,481.55	2,481.55	2,481.55	2,481.55	0.00	0.00
818999963	MONEY MARKET			04/05/2010	605.20	605.20	605.20	605.20	0.00	0.00
818999963	MONEY MARKET			04/07/2010	712.21	712.21	712.21	712.21	0.00	0.00
818999963	MONEY MARKET			04/08/2010	819.08	819.08	819.08	819.08	0.00	0.00
818999963	MONEY MARKET			04/09/2010	802.36	802.36	802.36	802.36	0.00	0.00
818999963	MONEY MARKET			04/12/2010	854.03	854.03	854.03	854.03	0.00	0.00
818999963	MONEY MARKET			04/13/2010	2,671.50	2,671.50	2,671.50	2,671.50	0.00	0.00
818999963	MONEY MARKET			04/14/2010	812.83	812.83	812.83	812.83	0.00	0.00
818999963	MONEY MARKET			04/15/2010	821.76	821.76	821.76	821.76	0.00	0.00
818999963	MONEY MARKET			04/16/2010	854.51	854.51	854.51	854.51	0.00	0.00
818999963	MONEY MARKET			04/20/2010	2,956.89	2,956.89	2,956.89	2,956.89	0.00	0.00
818999963	MONEY MARKET			04/21/2010	1,100.87	1,100.87	1,100.87	1,100.87	0.00	0.00
818999963	MONEY MARKET			04/22/2010	1,332.46	1,332.46	1,332.46	1,332.46	0.00	0.00
818999963	MONEY MARKET			04/23/2010	1,276.05	1,276.05	1,276.05	1,276.05	0.00	0.00
818999963	MONEY MARKET			04/19/2010	945.04	945.04	945.04	945.04	0.00	0.00
818999963	MONEY MARKET			04/26/2010	1,282.77	1,282.77	1,282.77	1,282.77	0.00	0.00
818999963	MONEY MARKET			04/27/2010	3,884.39	3,884.39	3,884.39	3,884.39	0.00	0.00
818999963	MONEY MARKET			04/28/2010	1,435.53	1,435.53	1,435.53	1,435.53	0.00	0.00
818999963	MONEY MARKET			04/30/2010	1,328.54	1,328.54	1,328.54	1,328.54	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/29/2010	1,385.46	1,385.46	1,385.46	1,385.46	0.00	0.00
818999963	MONEY MARKET			05/03/2010	1,295.24	1,295.24	1,295.24	1,295.24	0.00	0.00
818999963	MONEY MARKET			05/04/2010	4,086.79	4,086.79	4,086.79	4,086.79	0.00	0.00
818999963	MONEY MARKET			05/05/2010	1,516.30	1,516.30	1,516.30	1,516.30	0.00	0.00
818999963	MONEY MARKET			05/06/2010	1,481.58	1,481.58	1,481.58	1,481.58	0.00	0.00
818999963	MONEY MARKET			05/07/2010	1,346.09	1,346.09	1,346.09	1,346.09	0.00	0.00
818999963	MONEY MARKET			05/14/2010	1,428.05	1,428.05	1,428.05	1,428.05	0.00	0.00
818999963	MONEY MARKET			05/10/2010	1,447.31	1,447.31	1,447.31	1,447.31	0.00	0.00
818999963	MONEY MARKET			05/11/2010	4,257.34	4,257.34	4,257.34	4,257.34	0.00	0.00
818999963	MONEY MARKET			05/12/2010	1,502.89	1,502.89	1,502.89	1,502.89	0.00	0.00
818999963	MONEY MARKET			05/13/2010	1,527.11	1,527.11	1,527.11	1,527.11	0.00	0.00
818999963	MONEY MARKET			05/19/2010	1,684.29	1,684.29	1,684.29	1,684.29	0.00	0.00
818999963	MONEY MARKET			05/20/2010	1,736.14	1,736.14	1,736.14	1,736.14	0.00	0.00
818999963	MONEY MARKET			05/21/2010	1,778.90	1,778.90	1,778.90	1,778.90	0.00	0.00
818999963	MONEY MARKET			05/17/2010	1,492.11	1,492.11	1,492.11	1,492.11	0.00	0.00
818999963	MONEY MARKET			05/18/2010	4,550.81	4,550.81	4,550.81	4,550.81	0.00	0.00
818999963	MONEY MARKET			05/24/2010	1,743.67	1,743.67	1,743.67	1,743.67	0.00	0.00
818999963	MONEY MARKET			05/25/2010	5,277.77	5,277.77	5,277.77	5,277.77	0.00	0.00
818999963	MONEY MARKET			05/26/2010	1,835.28	1,835.28	1,835.28	1,835.28	0.00	0.00
818999963	MONEY MARKET			05/28/2010	2,126.44	2,126.44	2,126.44	2,126.44	0.00	0.00
818999963	MONEY MARKET			05/27/2010	1,936.37	1,936.37	1,936.37	1,936.37	0.00	0.00
818999963	MONEY MARKET			06/01/2010	2,227.71	2,227.71	2,227.71	2,227.71	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			06/02/2010	7,628.56	7,628.56	7,628.56	7,628.56	0.00	0.00
818999963	MONEY MARKET			06/03/2010	998.27	998.27	998.27	998.27	0.00	0.00
818999963	MONEY MARKET			06/04/2010	1,187.06	1,187.06	1,187.06	1,187.06	0.00	0.00
818999963	MONEY MARKET			06/07/2010	1,182.53	1,182.53	1,182.53	1,182.53	0.00	0.00
818999963	MONEY MARKET			06/08/2010	3,513.40	3,513.40	3,513.40	3,513.40	0.00	0.00
818999963	MONEY MARKET			06/09/2010	1,119.66	1,119.66	1,119.66	1,119.66	0.00	0.00
818999963	MONEY MARKET			06/09/2010	107,844.41	107,844.41	107,844.41	107,844.41	0.00	0.00
818999963	MONEY MARKET			06/10/2010	1,075.53	1,075.53	1,075.53	1,075.53	0.00	0.00
818999963	MONEY MARKET			06/11/2010	1,093.56	1,093.56	1,093.56	1,093.56	0.00	0.00
818999963	MONEY MARKET			06/15/2010	3,327.61	3,327.61	3,327.61	3,327.61	0.00	0.00
818999963	MONEY MARKET			06/16/2010	1,145.71	1,145.71	1,145.71	1,145.71	0.00	0.00
818999963	MONEY MARKET			06/17/2010	1,227.56	1,227.56	1,227.56	1,227.56	0.00	0.00
818999963	MONEY MARKET			06/18/2010	1,211.50	1,211.50	1,211.50	1,211.50	0.00	0.00
818999963	MONEY MARKET			06/14/2010	1,130.78	1,130.78	1,130.78	1,130.78	0.00	0.00
818999963	MONEY MARKET			06/21/2010	1,263.99	1,263.99	1,263.99	1,263.99	0.00	0.00
818999963	MONEY MARKET			06/22/2010	3,800.08	3,800.08	3,800.08	3,800.08	0.00	0.00
818999963	MONEY MARKET			06/23/2010	1,251.23	1,251.23	1,251.23	1,251.23	0.00	0.00
818999963	MONEY MARKET			06/25/2010	1,558.12	1,558.12	1,558.12	1,558.12	0.00	0.00
818999963	MONEY MARKET			06/24/2010	1,240.81	1,240.81	1,240.81	1,240.81	0.00	0.00
818999963	MONEY MARKET			06/28/2010	1,720.74	1,720.74	1,720.74	1,720.74	0.00	0.00
818999963	MONEY MARKET			06/29/2010	5,397.05	5,397.05	5,397.05	5,397.05	0.00	0.00
818999963	MONEY MARKET			06/30/2010	2,257.44	2,257.44	2,257.44	2,257.44	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/01/2010	1,569.69	1,569.69	1,569.69	1,569.69	0.00	0.00
818999963	MONEY MARKET			07/02/2010	1,216.48	1,216.48	1,216.48	1,216.48	0.00	0.00
818999963	MONEY MARKET			07/06/2010	1,183.48	1,183.48	1,183.48	1,183.48	0.00	0.00
818999963	MONEY MARKET			07/07/2010	4,756.04	4,756.04	4,756.04	4,756.04	0.00	0.00
818999963	MONEY MARKET			07/08/2010	1,202.96	1,202.96	1,202.96	1,202.96	0.00	0.00
818999963	MONEY MARKET			07/09/2010	1,214.82	1,214.82	1,214.82	1,214.82	0.00	0.00
818999963	MONEY MARKET			07/14/2010	105,601.36	105,601.36	105,601.36	105,601.36	0.00	0.00
818999963	MONEY MARKET			07/15/2010	1,315.99	1,315.99	1,315.99	1,315.99	0.00	0.00
818999963	MONEY MARKET			07/16/2010	1,349.48	1,349.48	1,349.48	1,349.48	0.00	0.00
818999963	MONEY MARKET			07/13/2010	3,658.71	3,658.71	3,658.71	3,658.71	0.00	0.00
818999963	MONEY MARKET			07/12/2010	1,215.51	1,215.51	1,215.51	1,215.51	0.00	0.00
818999963	MONEY MARKET			07/14/2010	1,232.68	1,232.68	1,232.68	1,232.68	0.00	0.00
818999963	MONEY MARKET			07/19/2010	1,367.59	1,367.59	1,367.59	1,367.59	0.00	0.00
818999963	MONEY MARKET			07/20/2010	4,080.29	4,080.29	4,080.29	4,080.29	0.00	0.00
818999963	MONEY MARKET			07/21/2010	1,493.10	1,493.10	1,493.10	1,493.10	0.00	0.00
818999963	MONEY MARKET			07/23/2010	1,463.22	1,463.22	1,463.22	1,463.22	0.00	0.00
818999963	MONEY MARKET			07/22/2010	1,492.39	1,492.39	1,492.39	1,492.39	0.00	0.00
818999963	MONEY MARKET			07/26/2010	1,545.71	1,545.71	1,545.71	1,545.71	0.00	0.00
818999963	MONEY MARKET			07/27/2010	4,580.29	4,580.29	4,580.29	4,580.29	0.00	0.00
818999963	MONEY MARKET			07/28/2010	1,631.78	1,631.78	1,631.78	1,631.78	0.00	0.00
818999963	MONEY MARKET			07/29/2010	1,632.15	1,632.15	1,632.15	1,632.15	0.00	0.00
818999963	MONEY MARKET			07/30/2010	1,832.68	1,832.68	1,832.68	1,832.68	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/06/2010	885.01	885.01	885.01	885.01	0.00	0.00
818999963	MONEY MARKET			08/02/2010	1,802.57	1,802.57	1,802.57	1,802.57	0.00	0.00
818999963	MONEY MARKET			08/03/2010	4,484.99	4,484.99	4,484.99	4,484.99	0.00	0.00
818999963	MONEY MARKET			08/04/2010	863.16	863.16	863.16	863.16	0.00	0.00
818999963	MONEY MARKET			08/05/2010	881.24	881.24	881.24	881.24	0.00	0.00
818999963	MONEY MARKET			08/09/2010	937.45	937.45	937.45	937.45	0.00	0.00
818999963	MONEY MARKET			08/10/2010	2,799.95	2,799.95	2,799.95	2,799.95	0.00	0.00
818999963	MONEY MARKET			08/11/2010	1,033.24	1,033.24	1,033.24	1,033.24	0.00	0.00
818999963	MONEY MARKET			08/12/2010	1,000.44	1,000.44	1,000.44	1,000.44	0.00	0.00
818999963	MONEY MARKET			08/13/2010	908.32	908.32	908.32	908.32	0.00	0.00
818999963	MONEY MARKET			08/16/2010	956.84	956.84	956.84	956.84	0.00	0.00
818999963	MONEY MARKET			08/17/2010	2,853.84	2,853.84	2,853.84	2,853.84	0.00	0.00
818999963	MONEY MARKET			08/18/2010	1,053.35	1,053.35	1,053.35	1,053.35	0.00	0.00
818999963	MONEY MARKET			08/20/2010	1,100.30	1,100.30	1,100.30	1,100.30	0.00	0.00
818999963	MONEY MARKET			08/19/2010	1,089.38	1,089.38	1,089.38	1,089.38	0.00	0.00
818999963	MONEY MARKET			08/23/2010	1,083.45	1,083.45	1,083.45	1,083.45	0.00	0.00
818999963	MONEY MARKET			08/24/2010	3,164.01	3,164.01	3,164.01	3,164.01	0.00	0.00
818999963	MONEY MARKET			08/25/2010	979.17	979.17	979.17	979.17	0.00	0.00
818999963	MONEY MARKET			08/26/2010	964.50	964.50	964.50	964.50	0.00	0.00
818999963	MONEY MARKET			08/27/2010	1,007.20	1,007.20	1,007.20	1,007.20	0.00	0.00
818999963	MONEY MARKET			09/03/2010	776.88	776.88	776.88	776.88	0.00	0.00
818999963	MONEY MARKET			08/30/2010	1,072.78	1,072.78	1,072.78	1,072.78	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/31/2010	3,407.08	3,407.08	3,407.08	3,407.08	0.00	0.00
818999963	MONEY MARKET			09/01/2010	1,033.90	1,033.90	1,033.90	1,033.90	0.00	0.00
818999963	MONEY MARKET			09/02/2010	681.51	681.51	681.51	681.51	0.00	0.00
818999963	MONEY MARKET			09/09/2010	689.82	689.82	689.82	689.82	0.00	0.00
818999963	MONEY MARKET			09/10/2010	685.88	685.88	685.88	685.88	0.00	0.00
818999963	MONEY MARKET			09/10/2010	157,372.65	157,372.65	157,372.65	157,372.65	0.00	0.00
818999963	MONEY MARKET			09/07/2010	716.53	716.53	716.53	716.53	0.00	0.00
818999963	MONEY MARKET			09/08/2010	2,837.84	2,837.84	2,837.84	2,837.84	0.00	0.00
818999963	MONEY MARKET			09/13/2010	556.49	556.49	556.49	556.49	0.00	0.00
818999963	MONEY MARKET			09/14/2010	1,713.63	1,713.63	1,713.63	1,713.63	0.00	0.00
818999963	MONEY MARKET			09/15/2010	809.44	809.44	809.44	809.44	0.00	0.00
818999963	MONEY MARKET			09/17/2010	979.06	979.06	979.06	979.06	0.00	0.00
818999963	MONEY MARKET			09/16/2010	871.86	871.86	871.86	871.86	0.00	0.00
818999963	MONEY MARKET			09/20/2010	964.43	964.43	964.43	964.43	0.00	0.00
818999963	MONEY MARKET			09/21/2010	2,896.31	2,896.31	2,896.31	2,896.31	0.00	0.00
818999963	MONEY MARKET			09/22/2010	1,032.33	1,032.33	1,032.33	1,032.33	0.00	0.00
818999963	MONEY MARKET			09/23/2010	1,146.85	1,146.85	1,146.85	1,146.85	0.00	0.00
818999963	MONEY MARKET			09/24/2010	1,197.18	1,197.18	1,197.18	1,197.18	0.00	0.00
818999963	MONEY MARKET			10/01/2010	1,444.35	1,444.35	1,444.35	1,444.35	0.00	0.00
818999963	MONEY MARKET			09/30/2010	71,155.63	71,155.63	71,155.63	71,155.63	0.00	0.00
818999963	MONEY MARKET			09/27/2010	1,421.10	1,421.10	1,421.10	1,421.10	0.00	0.00
818999963	MONEY MARKET			09/28/2010	3,810.99	3,810.99	3,810.99	3,810.99	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/29/2010	1,380.77	1,380.77	1,380.77	1,380.77	0.00	0.00
818999963	MONEY MARKET			09/30/2010	1,381.87	1,381.87	1,381.87	1,381.87	0.00	0.00
818999963	MONEY MARKET			10/05/2010	2,688.00	2,688.00	2,688.00	2,688.00	0.00	0.00
818999963	MONEY MARKET			10/06/2010	952.00	952.00	952.00	952.00	0.00	0.00
818999963	MONEY MARKET			10/07/2010	926.50	926.50	926.50	926.50	0.00	0.00
818999963	MONEY MARKET			10/08/2010	1,031.68	1,031.68	1,031.68	1,031.68	0.00	0.00
818999963	MONEY MARKET			10/04/2010	1,058.01	1,058.01	1,058.01	1,058.01	0.00	0.00
818999963	MONEY MARKET			10/15/2010	843.24	843.24	843.24	843.24	0.00	0.00
818999963	MONEY MARKET			10/11/2010	1,022.13	1,022.13	1,022.13	1,022.13	0.00	0.00
818999963	MONEY MARKET			10/12/2010	2,919.18	2,919.18	2,919.18	2,919.18	0.00	0.00
818999963	MONEY MARKET			10/14/2010	901.24	901.24	901.24	901.24	0.00	0.00
818999963	MONEY MARKET			10/13/2010	987.45	987.45	987.45	987.45	0.00	0.00
818999963	MONEY MARKET			10/18/2010	879.50	879.50	879.50	879.50	0.00	0.00
818999963	MONEY MARKET			10/19/2010	2,663.02	2,663.02	2,663.02	2,663.02	0.00	0.00
818999963	MONEY MARKET			10/20/2010	942.00	942.00	942.00	942.00	0.00	0.00
818999963	MONEY MARKET			10/21/2010	1,014.38	1,014.38	1,014.38	1,014.38	0.00	0.00
818999963	MONEY MARKET			10/22/2010	1,130.18	1,130.18	1,130.18	1,130.18	0.00	0.00
818999963	MONEY MARKET			10/28/2010	194,148.39	194,148.39	194,148.39	194,148.39	0.00	0.00
818999963	MONEY MARKET			10/28/2010	1,171.56	1,171.56	1,171.56	1,171.56	0.00	0.00
818999963	MONEY MARKET			10/29/2010	1,013.10	1,013.10	1,013.10	1,013.10	0.00	0.00
818999963	MONEY MARKET			10/25/2010	1,166.86	1,166.86	1,166.86	1,166.86	0.00	0.00
818999963	MONEY MARKET			10/26/2010	3,516.98	3,516.98	3,516.98	3,516.98	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/27/2010	1,073.03	1,073.03	1,073.03	1,073.03	0.00	0.00
818999963	MONEY MARKET			11/01/2010	1,205.37	1,205.37	1,205.37	1,205.37	0.00	0.00
818999963	MONEY MARKET			11/02/2010	3,415.31	3,415.31	3,415.31	3,415.31	0.00	0.00
818999963	MONEY MARKET			11/03/2010	1,029.02	1,029.02	1,029.02	1,029.02	0.00	0.00
818999963	MONEY MARKET			11/04/2010	1,042.20	1,042.20	1,042.20	1,042.20	0.00	0.00
818999963	MONEY MARKET			11/05/2010	1,060.39	1,060.39	1,060.39	1,060.39	0.00	0.00
818999963	MONEY MARKET			11/11/2010	1,097.92	1,097.92	1,097.92	1,097.92	0.00	0.00
818999963	MONEY MARKET			11/08/2010	1,081.04	1,081.04	1,081.04	1,081.04	0.00	0.00
818999963	MONEY MARKET			11/10/2010	1,057.45	1,057.45	1,057.45	1,057.45	0.00	0.00
818999963	MONEY MARKET			11/12/2010	1,066.82	1,066.82	1,066.82	1,066.82	0.00	0.00
818999963	MONEY MARKET			11/09/2010	3,427.31	3,427.31	3,427.31	3,427.31	0.00	0.00
818999963	MONEY MARKET			11/15/2010	1,113.95	1,113.95	1,113.95	1,113.95	0.00	0.00
818999963	MONEY MARKET			11/16/2010	3,328.32	3,328.32	3,328.32	3,328.32	0.00	0.00
818999963	MONEY MARKET			11/17/2010	1,186.33	1,186.33	1,186.33	1,186.33	0.00	0.00
818999963	MONEY MARKET			11/18/2010	1,160.60	1,160.60	1,160.60	1,160.60	0.00	0.00
818999963	MONEY MARKET			11/19/2010	1,161.86	1,161.86	1,161.86	1,161.86	0.00	0.00
818999963	MONEY MARKET			11/19/2010	280,824.93	280,824.93	280,824.93	280,824.93	0.00	0.00
818999963	MONEY MARKET			11/23/2010	3,587.72	3,587.72	3,587.72	3,587.72	0.00	0.00
818999963	MONEY MARKET			11/24/2010	1,217.15	1,217.15	1,217.15	1,217.15	0.00	0.00
818999963	MONEY MARKET			11/22/2010	1,159.29	1,159.29	1,159.29	1,159.29	0.00	0.00
818999963	MONEY MARKET			11/26/2010	1,211.96	1,211.96	1,211.96	1,211.96	0.00	0.00
818999963	MONEY MARKET			11/29/2010	2,511.22	2,511.22	2,511.22	2,511.22	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/30/2010	3,959.13	3,959.13	3,959.13	3,959.13	0.00	0.00
818999963	MONEY MARKET			12/01/2010	1,366.70	1,366.70	1,366.70	1,366.70	0.00	0.00
818999963	MONEY MARKET			12/02/2010	1,388.93	1,388.93	1,388.93	1,388.93	0.00	0.00
818999963	MONEY MARKET			12/03/2010	1,209.29	1,209.29	1,209.29	1,209.29	0.00	0.00
818999963	MONEY MARKET			12/09/2010	1,637.21	1,637.21	1,637.21	1,637.21	0.00	0.00
818999963	MONEY MARKET			12/06/2010	1,143.30	1,143.30	1,143.30	1,143.30	0.00	0.00
818999963	MONEY MARKET			12/08/2010	1,149.50	1,149.50	1,149.50	1,149.50	0.00	0.00
818999963	MONEY MARKET			12/10/2010	1,436.40	1,436.40	1,436.40	1,436.40	0.00	0.00
818999963	MONEY MARKET			12/07/2010	3,438.64	3,438.64	3,438.64	3,438.64	0.00	0.00
818999963	MONEY MARKET			12/13/2010	1,444.69	1,444.69	1,444.69	1,444.69	0.00	0.00
818999963	MONEY MARKET			12/14/2010	4,130.52	4,130.52	4,130.52	4,130.52	0.00	0.00
818999963	MONEY MARKET			12/15/2010	1,574.50	1,574.50	1,574.50	1,574.50	0.00	0.00
818999963	MONEY MARKET			12/16/2010	1,222.38	1,222.38	1,222.38	1,222.38	0.00	0.00
818999963	MONEY MARKET			12/17/2010	1,172.74	1,172.74	1,172.74	1,172.74	0.00	0.00
818999963	MONEY MARKET			12/23/2010	1,063.97	1,063.97	1,063.97	1,063.97	0.00	0.00
818999963	MONEY MARKET			12/22/2010	1,139.49	1,139.49	1,139.49	1,139.49	0.00	0.00
818999963	MONEY MARKET			12/20/2010	1,175.67	1,175.67	1,175.67	1,175.67	0.00	0.00
818999963	MONEY MARKET			12/21/2010	3,474.38	3,474.38	3,474.38	3,474.38	0.00	0.00
818999963	MONEY MARKET			12/28/2010	3,876.30	3,876.30	3,876.30	3,876.30	0.00	0.00
818999963	MONEY MARKET			12/29/2010	915.98	915.98	915.98	915.98	0.00	0.00
818999963	MONEY MARKET			12/30/2010	1,194.07	1,194.07	1,194.07	1,194.07	0.00	0.00
818999963	MONEY MARKET			12/31/2010	1,187.57	1,187.57	1,187.57	1,187.57	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/31/2010	940.86	940.86	940.86	940.86	0.00	0.00
818999963	MONEY MARKET			12/27/2010	958.90	958.90	958.90	958.90	0.00	0.00
818999963	MONEY MARKET			01/06/2011	244,308.10	244,308.10	244,308.10	244,308.10	0.00	0.00
818999963	MONEY MARKET			01/04/2011	2,843.97	2,843.97	2,843.97	2,843.97	0.00	0.00
818999963	MONEY MARKET			01/06/2011	1,063.22	1,063.22	1,063.22	1,063.22	0.00	0.00
818999963	MONEY MARKET			01/07/2011	1,333.15	1,333.15	1,333.15	1,333.15	0.00	0.00
818999963	MONEY MARKET			01/05/2011	979.80	979.80	979.80	979.80	0.00	0.00
818999963	MONEY MARKET			01/10/2011	1,307.24	1,307.24	1,307.24	1,307.24	0.00	0.00
818999963	MONEY MARKET			01/11/2011	3,933.21	3,933.21	3,933.21	3,933.21	0.00	0.00
818999963	MONEY MARKET			01/12/2011	1,295.91	1,295.91	1,295.91	1,295.91	0.00	0.00
818999963	MONEY MARKET			01/13/2011	1,282.71	1,282.71	1,282.71	1,282.71	0.00	0.00
818999963	MONEY MARKET			01/14/2011	1,302.16	1,302.16	1,302.16	1,302.16	0.00	0.00
818999963	MONEY MARKET			01/18/2011	1,131.57	1,131.57	1,131.57	1,131.57	0.00	0.00
818999963	MONEY MARKET			01/19/2011	4,595.73	4,595.73	4,595.73	4,595.73	0.00	0.00
818999963	MONEY MARKET			01/20/2011	1,370.35	1,370.35	1,370.35	1,370.35	0.00	0.00
818999963	MONEY MARKET			01/21/2011	1,499.18	1,499.18	1,499.18	1,499.18	0.00	0.00
818999963	MONEY MARKET			01/24/2011	1,467.38	1,467.38	1,467.38	1,467.38	0.00	0.00
818999963	MONEY MARKET			01/25/2011	4,380.73	4,380.73	4,380.73	4,380.73	0.00	0.00
818999963	MONEY MARKET			01/26/2011	1,452.86	1,452.86	1,452.86	1,452.86	0.00	0.00
818999963	MONEY MARKET			01/27/2011	1,519.36	1,519.36	1,519.36	1,519.36	0.00	0.00
818999963	MONEY MARKET			01/28/2011	1,367.26	1,367.26	1,367.26	1,367.26	0.00	0.00
818999963	MONEY MARKET			02/04/2011	1,614.73	1,614.73	1,614.73	1,614.73	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/31/2011	1,320.98	1,320.98	1,320.98	1,320.98	0.00	0.00
818999963	MONEY MARKET			02/01/2011	4,181.77	4,181.77	4,181.77	4,181.77	0.00	0.00
818999963	MONEY MARKET			02/03/2011	1,540.78	1,540.78	1,540.78	1,540.78	0.00	0.00
818999963	MONEY MARKET			02/02/2011	1,539.66	1,539.66	1,539.66	1,539.66	0.00	0.00
818999963	MONEY MARKET			02/07/2011	1,500.75	1,500.75	1,500.75	1,500.75	0.00	0.00
818999963	MONEY MARKET			02/08/2011	4,529.76	4,529.76	4,529.76	4,529.76	0.00	0.00
818999963	MONEY MARKET			02/09/2011	1,586.00	1,586.00	1,586.00	1,586.00	0.00	0.00
818999963	MONEY MARKET			02/09/2011	249,099.41	249,099.41	249,099.41	249,099.41	0.00	0.00
818999963	MONEY MARKET			02/10/2011	1,494.67	1,494.67	1,494.67	1,494.67	0.00	0.00
818999963	MONEY MARKET			02/11/2011	1,662.43	1,662.43	1,662.43	1,662.43	0.00	0.00
818999963	MONEY MARKET			02/17/2011	1,662.86	1,662.86	1,662.86	1,662.86	0.00	0.00
818999963	MONEY MARKET			02/16/2011	1,977.68	1,977.68	1,977.68	1,977.68	0.00	0.00
818999963	MONEY MARKET			02/18/2011	1,485.22	1,485.22	1,485.22	1,485.22	0.00	0.00
818999963	MONEY MARKET			02/14/2011	1,756.60	1,756.60	1,756.60	1,756.60	0.00	0.00
818999963	MONEY MARKET			02/15/2011	5,298.85	5,298.85	5,298.85	5,298.85	0.00	0.00
818999963	MONEY MARKET			02/22/2011	1,614.95	1,614.95	1,614.95	1,614.95	0.00	0.00
818999963	MONEY MARKET			02/23/2011	6,381.58	6,381.58	6,381.58	6,381.58	0.00	0.00
818999963	MONEY MARKET			02/24/2011	1,529.68	1,529.68	1,529.68	1,529.68	0.00	0.00
818999963	MONEY MARKET			02/25/2011	1,448.41	1,448.41	1,448.41	1,448.41	0.00	0.00
818999963	MONEY MARKET			03/03/2011	278,173.61	278,173.61	278,173.61	278,173.61	0.00	0.00
818999963	MONEY MARKET			02/28/2011	1,599.34	1,599.34	1,599.34	1,599.34	0.00	0.00
818999963	MONEY MARKET			03/01/2011	5,202.47	5,202.47	5,202.47	5,202.47	0.00	0.00

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818999963	MONEY MARKET			03/03/2011	1,732.32	1,732.32	1,732.32	1,732.32	0.00	0.00
818999963	MONEY MARKET			03/04/2011	1,716.37	1,716.37	1,716.37	1,716.37	0.00	0.00
818999963	MONEY MARKET			03/04/2011	228,119.76	228,119.76	228,119.76	228,119.76	0.00	0.00
818999963	MONEY MARKET			03/02/2011	1,716.00	1,716.00	1,716.00	1,716.00	0.00	0.00
818999963	MONEY MARKET			03/07/2011	1,784.38	1,784.38	1,784.38	1,784.38	0.00	0.00
818999963	MONEY MARKET			03/08/2011	5,086.34	5,086.34	5,086.34	5,086.34	0.00	0.00
818999963	MONEY MARKET			03/09/2011	1,671.21	1,671.21	1,671.21	1,671.21	0.00	0.00
818999963	MONEY MARKET			03/10/2011	1,576.38	1,576.38	1,576.38	1,576.38	0.00	0.00
818999963	MONEY MARKET			03/11/2011	1,483.32	1,483.32	1,483.32	1,483.32	0.00	0.00
818999963	MONEY MARKET			03/15/2011	4,423.27	4,423.27	4,423.27	4,423.27	0.00	0.00
818999963	MONEY MARKET			03/16/2011	1,579.61	1,579.61	1,579.61	1,579.61	0.00	0.00
818999963	MONEY MARKET			03/14/2011	1,477.68	1,477.68	1,477.68	1,477.68	0.00	0.00
818999963	MONEY MARKET			03/17/2011	1,642.82	1,642.82	1,642.82	1,642.82	0.00	0.00
818999963	MONEY MARKET			03/18/2011	1,630.77	1,630.77	1,630.77	1,630.77	0.00	0.00
818999963	MONEY MARKET			03/21/2011	1,690.01	1,690.01	1,690.01	1,690.01	0.00	0.00
818999963	MONEY MARKET			03/22/2011	5,302.98	5,302.98	5,302.98	5,302.98	0.00	0.00
818999963	MONEY MARKET			03/23/2011	1,999.36	1,999.36	1,999.36	1,999.36	0.00	0.00
818999963	MONEY MARKET			03/24/2011	1,944.83	1,944.83	1,944.83	1,944.83	0.00	0.00
818999963	MONEY MARKET			03/25/2011	2,025.25	2,025.25	2,025.25	2,025.25	0.00	0.00
818999963	MONEY MARKET			03/30/2011	2,059.15	2,059.15	2,059.15	2,059.15	0.00	0.00
818999963	MONEY MARKET			03/29/2011	6,149.50	6,149.50	6,149.50	6,149.50	0.00	0.00
818999963	MONEY MARKET			03/31/2011	1,977.25	1,977.25	1,977.25	1,977.25	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/01/2011	1,799.64	1,799.64	1,799.64	1,799.64	0.00	0.00
818999963	MONEY MARKET			03/28/2011	2,041.58	2,041.58	2,041.58	2,041.58	0.00	0.00
818999963	MONEY MARKET			04/04/2011	2,142.15	2,142.15	2,142.15	2,142.15	0.00	0.00
818999963	MONEY MARKET			04/05/2011	6,277.86	6,277.86	6,277.86	6,277.86	0.00	0.00
818999963	MONEY MARKET			04/06/2011	2,101.62	2,101.62	2,101.62	2,101.62	0.00	0.00
818999963	MONEY MARKET			04/07/2011	2,249.95	2,249.95	2,249.95	2,249.95	0.00	0.00
818999963	MONEY MARKET			04/08/2011	1,934.79	1,934.79	1,934.79	1,934.79	0.00	0.00
818999963	MONEY MARKET			04/15/2011	1,722.29	1,722.29	1,722.29	1,722.29	0.00	0.00
818999963	MONEY MARKET			04/13/2011	2,095.39	2,095.39	2,095.39	2,095.39	0.00	0.00
818999963	MONEY MARKET			04/12/2011	5,937.86	5,937.86	5,937.86	5,937.86	0.00	0.00
818999963	MONEY MARKET			04/14/2011	2,125.47	2,125.47	2,125.47	2,125.47	0.00	0.00
818999963	MONEY MARKET			04/11/2011	2,000.79	2,000.79	2,000.79	2,000.79	0.00	0.00
818999963	MONEY MARKET			04/18/2011	1,870.97	1,870.97	1,870.97	1,870.97	0.00	0.00
818999963	MONEY MARKET			04/19/2011	5,515.06	5,515.06	5,515.06	5,515.06	0.00	0.00
818999963	MONEY MARKET			04/20/2011	1,639.06	1,639.06	1,639.06	1,639.06	0.00	0.00
818999963	MONEY MARKET			04/21/2011	1,629.50	1,629.50	1,629.50	1,629.50	0.00	0.00
818999963	MONEY MARKET			04/28/2011	1,727.07	1,727.07	1,727.07	1,727.07	0.00	0.00
818999963	MONEY MARKET			04/25/2011	1,674.58	1,674.58	1,674.58	1,674.58	0.00	0.00
818999963	MONEY MARKET			04/27/2011	1,733.02	1,733.02	1,733.02	1,733.02	0.00	0.00
818999963	MONEY MARKET			04/29/2011	1,747.32	1,747.32	1,747.32	1,747.32	0.00	0.00
818999963	MONEY MARKET			04/26/2011	6,728.24	6,728.24	6,728.24	6,728.24	0.00	0.00
818999963	MONEY MARKET			05/02/2011	2,194.12	2,194.12	2,194.12	2,194.12	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/03/2011	6,262.48	6,262.48	6,262.48	6,262.48	0.00	0.00
818999963	MONEY MARKET			05/04/2011	1,868.49	1,868.49	1,868.49	1,868.49	0.00	0.00
818999963	MONEY MARKET			05/04/2011	160,987.16	160,987.16	160,987.16	160,987.16	0.00	0.00
818999963	MONEY MARKET			05/05/2011	1,870.08	1,870.08	1,870.08	1,870.08	0.00	0.00
818999963	MONEY MARKET			05/06/2011	1,828.69	1,828.69	1,828.69	1,828.69	0.00	0.00
818999963	MONEY MARKET			05/12/2011	1,703.43	1,703.43	1,703.43	1,703.43	0.00	0.00
818999963	MONEY MARKET			05/13/2011	1,644.76	1,644.76	1,644.76	1,644.76	0.00	0.00
818999963	MONEY MARKET			05/09/2011	1,797.05	1,797.05	1,797.05	1,797.05	0.00	0.00
818999963	MONEY MARKET			05/11/2011	1,732.54	1,732.54	1,732.54	1,732.54	0.00	0.00
818999963	MONEY MARKET			05/10/2011	5,319.74	5,319.74	5,319.74	5,319.74	0.00	0.00
818999963	MONEY MARKET			05/16/2011	1,684.37	1,684.37	1,684.37	1,684.37	0.00	0.00
818999963	MONEY MARKET			05/17/2011	5,001.14	5,001.14	5,001.14	5,001.14	0.00	0.00
818999963	MONEY MARKET			05/18/2011	1,655.60	1,655.60	1,655.60	1,655.60	0.00	0.00
818999963	MONEY MARKET			05/19/2011	1,541.63	1,541.63	1,541.63	1,541.63	0.00	0.00
818999963	MONEY MARKET			05/20/2011	1,463.83	1,463.83	1,463.83	1,463.83	0.00	0.00
818999963	MONEY MARKET			05/25/2011	1,437.06	1,437.06	1,437.06	1,437.06	0.00	0.00
818999963	MONEY MARKET			05/24/2011	4,375.09	4,375.09	4,375.09	4,375.09	0.00	0.00
818999963	MONEY MARKET			05/26/2011	1,512.18	1,512.18	1,512.18	1,512.18	0.00	0.00
818999963	MONEY MARKET			05/27/2011	1,547.74	1,547.74	1,547.74	1,547.74	0.00	0.00
818999963	MONEY MARKET			05/23/2011	1,455.69	1,455.69	1,455.69	1,455.69	0.00	0.00
818999963	MONEY MARKET			05/31/2011	1,492.15	1,492.15	1,492.15	1,492.15	0.00	0.00
818999963	MONEY MARKET			06/01/2011	5,915.96	5,915.96	5,915.96	5,915.96	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			06/02/2011	1,510.91	1,510.91	1,510.91	1,510.91	0.00	0.00
818999963	MONEY MARKET			06/03/2011	1,651.71	1,651.71	1,651.71	1,651.71	0.00	0.00
818999963	MONEY MARKET			06/09/2011	1,556.36	1,556.36	1,556.36	1,556.36	0.00	0.00
818999963	MONEY MARKET			06/10/2011	1,571.53	1,571.53	1,571.53	1,571.53	0.00	0.00
818999963	MONEY MARKET			06/07/2011	4,412.71	4,412.71	4,412.71	4,412.71	0.00	0.00
818999963	MONEY MARKET			06/08/2011	165,343.44	165,343.44	165,343.44	165,343.44	0.00	0.00
818999963	MONEY MARKET			06/08/2011	1,464.29	1,464.29	1,464.29	1,464.29	0.00	0.00
818999963	MONEY MARKET			06/06/2011	1,465.49	1,465.49	1,465.49	1,465.49	0.00	0.00
818999963	MONEY MARKET			06/13/2011	1,572.74	1,572.74	1,572.74	1,572.74	0.00	0.00
818999963	MONEY MARKET			06/14/2011	4,619.11	4,619.11	4,619.11	4,619.11	0.00	0.00
818999963	MONEY MARKET			06/15/2011	1,513.97	1,513.97	1,513.97	1,513.97	0.00	0.00
818999963	MONEY MARKET			06/16/2011	1,558.53	1,558.53	1,558.53	1,558.53	0.00	0.00
818999963	MONEY MARKET			06/17/2011	1,661.95	1,661.95	1,661.95	1,661.95	0.00	0.00
818999963	MONEY MARKET			06/22/2011	1,478.95	1,478.95	1,478.95	1,478.95	0.00	0.00
818999963	MONEY MARKET			06/21/2011	4,750.22	4,750.22	4,750.22	4,750.22	0.00	0.00
818999963	MONEY MARKET			06/23/2011	1,482.07	1,482.07	1,482.07	1,482.07	0.00	0.00
818999963	MONEY MARKET			06/24/2011	1,452.66	1,452.66	1,452.66	1,452.66	0.00	0.00
818999963	MONEY MARKET			06/20/2011	1,638.95	1,638.95	1,638.95	1,638.95	0.00	0.00
818999963	MONEY MARKET			06/27/2011	1,392.50	1,392.50	1,392.50	1,392.50	0.00	0.00
818999963	MONEY MARKET			06/28/2011	4,221.17	4,221.17	4,221.17	4,221.17	0.00	0.00
818999963	MONEY MARKET			06/29/2011	1,462.01	1,462.01	1,462.01	1,462.01	0.00	0.00
818999963	MONEY MARKET			06/30/2011	1,431.75	1,431.75	1,431.75	1,431.75	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/01/2011	1,353.83	1,353.83	1,353.83	1,353.83	0.00	0.00
818999963	MONEY MARKET			07/07/2011	1,367.83	1,367.83	1,367.83	1,367.83	0.00	0.00
818999963	MONEY MARKET			07/05/2011	1,501.68	1,501.68	1,501.68	1,501.68	0.00	0.00
818999963	MONEY MARKET			07/08/2011	1,263.20	1,263.20	1,263.20	1,263.20	0.00	0.00
818999963	MONEY MARKET			07/06/2011	5,957.54	5,957.54	5,957.54	5,957.54	0.00	0.00
818999963	MONEY MARKET			07/11/2011	1,254.21	1,254.21	1,254.21	1,254.21	0.00	0.00
818999963	MONEY MARKET			07/11/2011	116,333.14	116,333.14	116,333.14	116,333.14	0.00	0.00
818999963	MONEY MARKET			07/12/2011	3,755.63	3,755.63	3,755.63	3,755.63	0.00	0.00
818999963	MONEY MARKET			07/13/2011	1,479.57	1,479.57	1,479.57	1,479.57	0.00	0.00
818999963	MONEY MARKET			07/14/2011	1,402.20	1,402.20	1,402.20	1,402.20	0.00	0.00
818999963	MONEY MARKET			07/15/2011	1,137.98	1,137.98	1,137.98	1,137.98	0.00	0.00
818999963	MONEY MARKET			07/19/2011	3,595.59	3,595.59	3,595.59	3,595.59	0.00	0.00
818999963	MONEY MARKET			07/18/2011	1,189.40	1,189.40	1,189.40	1,189.40	0.00	0.00
818999963	MONEY MARKET			07/20/2011	1,019.67	1,019.67	1,019.67	1,019.67	0.00	0.00
818999963	MONEY MARKET			07/21/2011	969.00	969.00	969.00	969.00	0.00	0.00
818999963	MONEY MARKET			07/22/2011	1,012.97	1,012.97	1,012.97	1,012.97	0.00	0.00
818999963	MONEY MARKET			07/29/2011	1,167.68	1,167.68	1,167.68	1,167.68	0.00	0.00
818999963	MONEY MARKET			07/25/2011	1,747.36	1,747.36	1,747.36	1,747.36	0.00	0.00
818999963	MONEY MARKET			07/25/2011	216,915.82	216,915.82	216,915.82	216,915.82	0.00	0.00
818999963	MONEY MARKET			07/26/2011	2,952.64	2,952.64	2,952.64	2,952.64	0.00	0.00
818999963	MONEY MARKET			07/27/2011	1,039.41	1,039.41	1,039.41	1,039.41	0.00	0.00
818999963	MONEY MARKET			07/28/2011	993.42	993.42	993.42	993.42	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/03/2011	1,257.55	1,257.55	1,257.55	1,257.55	0.00	0.00
818999963	MONEY MARKET			08/04/2011	1,582.15	1,582.15	1,582.15	1,582.15	0.00	0.00
818999963	MONEY MARKET			08/05/2011	1,113.17	1,113.17	1,113.17	1,113.17	0.00	0.00
818999963	MONEY MARKET			08/01/2011	1,549.92	1,549.92	1,549.92	1,549.92	0.00	0.00
818999963	MONEY MARKET			08/02/2011	4,256.66	4,256.66	4,256.66	4,256.66	0.00	0.00
818999963	MONEY MARKET			08/08/2011	1,027.90	1,027.90	1,027.90	1,027.90	0.00	0.00
818999963	MONEY MARKET			08/09/2011	3,094.51	3,094.51	3,094.51	3,094.51	0.00	0.00
818999963	MONEY MARKET			08/10/2011	942.18	942.18	942.18	942.18	0.00	0.00
818999963	MONEY MARKET			08/12/2011	934.29	934.29	934.29	934.29	0.00	0.00
818999963	MONEY MARKET			08/11/2011	1,012.87	1,012.87	1,012.87	1,012.87	0.00	0.00
818999963	MONEY MARKET			08/15/2011	960.44	960.44	960.44	960.44	0.00	0.00
818999963	MONEY MARKET			08/16/2011	2,858.30	2,858.30	2,858.30	2,858.30	0.00	0.00
818999963	MONEY MARKET			08/17/2011	1,141.84	1,141.84	1,141.84	1,141.84	0.00	0.00
818999963	MONEY MARKET			08/18/2011	962.48	962.48	962.48	962.48	0.00	0.00
818999963	MONEY MARKET			08/19/2011	1,064.01	1,064.01	1,064.01	1,064.01	0.00	0.00
818999963	MONEY MARKET			08/22/2011	1,002.73	1,002.73	1,002.73	1,002.73	0.00	0.00
818999963	MONEY MARKET			08/23/2011	3,073.10	3,073.10	3,073.10	3,073.10	0.00	0.00
818999963	MONEY MARKET			08/24/2011	1,110.12	1,110.12	1,110.12	1,110.12	0.00	0.00
818999963	MONEY MARKET			08/25/2011	1,152.85	1,152.85	1,152.85	1,152.85	0.00	0.00
818999963	MONEY MARKET			08/26/2011	1,759.62	1,759.62	1,759.62	1,759.62	0.00	0.00
818999963	MONEY MARKET			08/30/2011	5,303.46	5,303.46	5,303.46	5,303.46	0.00	0.00
818999963	MONEY MARKET			08/31/2011	1,692.80	1,692.80	1,692.80	1,692.80	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/01/2011	915.80	915.80	915.80	915.80	0.00	0.00
818999963	MONEY MARKET			09/02/2011	1,047.68	1,047.68	1,047.68	1,047.68	0.00	0.00
818999963	MONEY MARKET			08/29/2011	1,787.89	1,787.89	1,787.89	1,787.89	0.00	0.00
818999963	MONEY MARKET			09/06/2011	1,009.60	1,009.60	1,009.60	1,009.60	0.00	0.00
818999963	MONEY MARKET			09/07/2011	4,084.01	4,084.01	4,084.01	4,084.01	0.00	0.00
818999963	MONEY MARKET			09/08/2011	1,057.93	1,057.93	1,057.93	1,057.93	0.00	0.00
818999963	MONEY MARKET			09/09/2011	1,086.37	1,086.37	1,086.37	1,086.37	0.00	0.00
818999963	MONEY MARKET			09/13/2011	3,106.28	3,106.28	3,106.28	3,106.28	0.00	0.00
818999963	MONEY MARKET			09/12/2011	1,059.00	1,059.00	1,059.00	1,059.00	0.00	0.00
818999963	MONEY MARKET			09/14/2011	981.96	981.96	981.96	981.96	0.00	0.00
818999963	MONEY MARKET			09/15/2011	923.93	923.93	923.93	923.93	0.00	0.00
818999963	MONEY MARKET			09/16/2011	1,043.08	1,043.08	1,043.08	1,043.08	0.00	0.00
818999963	MONEY MARKET			09/19/2011	1,075.04	1,075.04	1,075.04	1,075.04	0.00	0.00
818999963	MONEY MARKET			09/20/2011	3,223.30	3,223.30	3,223.30	3,223.30	0.00	0.00
818999963	MONEY MARKET			09/21/2011	1,175.59	1,175.59	1,175.59	1,175.59	0.00	0.00
818999963	MONEY MARKET			09/22/2011	960.03	960.03	960.03	960.03	0.00	0.00
818999963	MONEY MARKET			09/23/2011	747.60	747.60	747.60	747.60	0.00	0.00
818999963	MONEY MARKET			09/28/2011	760.65	760.65	760.65	760.65	0.00	0.00
818999963	MONEY MARKET			09/29/2011	783.29	783.29	783.29	783.29	0.00	0.00
818999963	MONEY MARKET			09/29/2011	114,392.77	114,392.77	114,392.77	114,392.77	0.00	0.00
818999963	MONEY MARKET			09/30/2011	1,082.10	1,082.10	1,082.10	1,082.10	0.00	0.00
818999963	MONEY MARKET			09/27/2011	2,057.40	2,057.40	2,057.40	2,057.40	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/26/2011	687.96	687.96	687.96	687.96	0.00	0.00
818999963	MONEY MARKET			09/27/2011	98,141.77	98,141.77	98,141.77	98,141.77	0.00	0.00
818999963	MONEY MARKET			10/07/2011	896.89	896.89	896.89	896.89	0.00	0.00
818999963	MONEY MARKET			10/03/2011	738.65	738.65	738.65	738.65	0.00	0.00
818999963	MONEY MARKET			10/04/2011	2,287.65	2,287.65	2,287.65	2,287.65	0.00	0.00
818999963	MONEY MARKET			10/06/2011	876.39	876.39	876.39	876.39	0.00	0.00
818999963	MONEY MARKET			10/05/2011	810.77	810.77	810.77	810.77	0.00	0.00
818999963	MONEY MARKET			10/09/2011	869.17	869.17	869.17	869.17	0.00	0.00
818999963	MONEY MARKET			10/11/2011	2,607.55	2,607.55	2,607.55	2,607.55	0.00	0.00
818999963	MONEY MARKET			10/12/2011	858.58	858.58	858.58	858.58	0.00	0.00
818999963	MONEY MARKET			10/13/2011	857.66	857.66	857.66	857.66	0.00	0.00
818999963	MONEY MARKET			10/14/2011	769.60	769.60	769.60	769.60	0.00	0.00
818999963	MONEY MARKET			10/20/2011	747.41	747.41	747.41	747.41	0.00	0.00
818999963	MONEY MARKET			10/17/2011	731.27	731.27	731.27	731.27	0.00	0.00
818999963	MONEY MARKET			10/18/2011	2,363.43	2,363.43	2,363.43	2,363.43	0.00	0.00
818999963	MONEY MARKET			10/21/2011	851.02	851.02	851.02	851.02	0.00	0.00
818999963	MONEY MARKET			10/19/2011	831.83	831.83	831.83	831.83	0.00	0.00
818999963	MONEY MARKET			10/24/2011	851.62	851.62	851.62	851.62	0.00	0.00
818999963	MONEY MARKET			10/25/2011	2,549.82	2,549.82	2,549.82	2,549.82	0.00	0.00
818999963	MONEY MARKET			10/26/2011	868.21	868.21	868.21	868.21	0.00	0.00
818999963	MONEY MARKET			10/27/2011	793.50	793.50	793.50	793.50	0.00	0.00
818999963	MONEY MARKET			10/28/2011	1,139.36	1,139.36	1,139.36	1,139.36	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/04/2011	886.48	886.48	886.48	886.48	0.00	0.00
818999963	MONEY MARKET			10/31/2011	1,261.18	1,261.18	1,261.18	1,261.18	0.00	0.00
818999963	MONEY MARKET			11/01/2011	3,267.35	3,267.35	3,267.35	3,267.35	0.00	0.00
818999963	MONEY MARKET			11/03/2011	923.17	923.17	923.17	923.17	0.00	0.00
818999963	MONEY MARKET			11/02/2011	913.49	913.49	913.49	913.49	0.00	0.00
818999963	MONEY MARKET			11/07/2011	862.83	862.83	862.83	862.83	0.00	0.00
818999963	MONEY MARKET			11/08/2011	2,540.08	2,540.08	2,540.08	2,540.08	0.00	0.00
818999963	MONEY MARKET			11/09/2011	1,166.83	1,166.83	1,166.83	1,166.83	0.00	0.00
818999963	MONEY MARKET			11/10/2011	717.76	717.76	717.76	717.76	0.00	0.00
818999963	MONEY MARKET			11/11/2011	750.33	750.33	750.33	750.33	0.00	0.00
818999963	MONEY MARKET			11/18/2011	909.92	909.92	909.92	909.92	0.00	0.00
818999963	MONEY MARKET			11/17/2011	916.51	916.51	916.51	916.51	0.00	0.00
818999963	MONEY MARKET			11/14/2011	750.33	750.33	750.33	750.33	0.00	0.00
818999963	MONEY MARKET			11/15/2011	2,308.97	2,308.97	2,308.97	2,308.97	0.00	0.00
818999963	MONEY MARKET			11/16/2011	919.26	919.26	919.26	919.26	0.00	0.00
818999963	MONEY MARKET			11/22/2011	2,800.70	2,800.70	2,800.70	2,800.70	0.00	0.00
818999963	MONEY MARKET			11/23/2011	872.18	872.18	872.18	872.18	0.00	0.00
818999963	MONEY MARKET			11/25/2011	864.32	864.32	864.32	864.32	0.00	0.00
818999963	MONEY MARKET			11/21/2011	948.14	948.14	948.14	948.14	0.00	0.00
818999963	MONEY MARKET			11/28/2011	1,757.87	1,757.87	1,757.87	1,757.87	0.00	0.00
818999963	MONEY MARKET			11/29/2011	2,701.96	2,701.96	2,701.96	2,701.96	0.00	0.00
818999963	MONEY MARKET			11/30/2011	1,247.04	1,247.04	1,247.04	1,247.04	0.00	0.00



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818999963	MONEY MARKET			12/02/2011	1,053.37	1,053.37	1,053.37	1,053.37	0.00	0.00
818999963	MONEY MARKET			12/01/2011	969.21	969.21	969.21	969.21	0.00	0.00
818999963	MONEY MARKET			12/05/2011	1,003.24	1,003.24	1,003.24	1,003.24	0.00	0.00
818999963	MONEY MARKET			12/06/2011	2,983.89	2,983.89	2,983.89	2,983.89	0.00	0.00
818999963	MONEY MARKET			12/07/2011	1,073.50	1,073.50	1,073.50	1,073.50	0.00	0.00
818999963	MONEY MARKET			12/08/2011	1,058.40	1,058.40	1,058.40	1,058.40	0.00	0.00
818999963	MONEY MARKET			12/08/2011	193,661.43	193,661.43	193,661.43	193,661.43	0.00	0.00
818999963	MONEY MARKET			12/09/2011	1,086.49	1,086.49	1,086.49	1,086.49	0.00	0.00
818999963	MONEY MARKET			12/15/2011	223,593.78	223,593.78	223,593.78	223,593.78	0.00	0.00
818999963	MONEY MARKET			12/15/2011	642.26	642.26	642.26	642.26	0.00	0.00
818999963	MONEY MARKET			12/16/2011	655.80	655.80	655.80	655.80	0.00	0.00
818999963	MONEY MARKET			12/12/2011	690.99	690.99	690.99	690.99	0.00	0.00
818999963	MONEY MARKET			12/13/2011	2,055.05	2,055.05	2,055.05	2,055.05	0.00	0.00
818999963	MONEY MARKET			12/14/2011	720.75	720.75	720.75	720.75	0.00	0.00
818999963	MONEY MARKET			12/19/2011	676.87	676.87	676.87	676.87	0.00	0.00
818999963	MONEY MARKET			12/20/2011	2,011.72	2,011.72	2,011.72	2,011.72	0.00	0.00
818999963	MONEY MARKET			12/21/2011	1,094.23	1,094.23	1,094.23	1,094.23	0.00	0.00
818999963	MONEY MARKET			12/22/2011	1,109.70	1,109.70	1,109.70	1,109.70	0.00	0.00
818999963	MONEY MARKET			12/23/2011	284.73	284.73	284.73	284.73	0.00	0.00
818999963	MONEY MARKET			12/30/2011	318.08	318.08	318.08	318.08	0.00	0.00
818999963	MONEY MARKET			12/27/2011	281.04	281.04	281.04	281.04	0.00	0.00
818999963	MONEY MARKET			12/29/2011	329.04	329.04	329.04	329.04	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/30/2011	217.69	217.69	217.69	217.69	0.00	0.00
818999963	MONEY MARKET			12/28/2011	1,178.79	1,178.79	1,178.79	1,178.79	0.00	0.00
818999963	MONEY MARKET			01/04/2012	932.28	932.28	932.28	932.28	0.00	0.00
818999963	MONEY MARKET			01/05/2012	294.33	294.33	294.33	294.33	0.00	0.00
818999963	MONEY MARKET			01/06/2012	287.47	287.47	287.47	287.47	0.00	0.00
818999963	MONEY MARKET			01/13/2012	228.12	228.12	228.12	228.12	0.00	0.00
818999963	MONEY MARKET			01/09/2012	376.57	376.57	376.57	376.57	0.00	0.00
818999963	MONEY MARKET			01/10/2012	990.10	990.10	990.10	990.10	0.00	0.00
818999963	MONEY MARKET			01/11/2012	255.75	255.75	255.75	255.75	0.00	0.00
818999963	MONEY MARKET			01/12/2012	287.36	287.36	287.36	287.36	0.00	0.00
818999963	MONEY MARKET			01/19/2012	368.16	368.16	368.16	368.16	0.00	0.00
818999963	MONEY MARKET			01/20/2012	420.07	420.07	420.07	420.07	0.00	0.00
818999963	MONEY MARKET			01/17/2012	308.66	308.66	308.66	308.66	0.00	0.00
818999963	MONEY MARKET			01/18/2012	1,151.54	1,151.54	1,151.54	1,151.54	0.00	0.00
818999963	MONEY MARKET			01/23/2012	370.07	370.07	370.07	370.07	0.00	0.00
818999963	MONEY MARKET			01/24/2012	1,212.27	1,212.27	1,212.27	1,212.27	0.00	0.00
818999963	MONEY MARKET			01/25/2012	563.03	563.03	563.03	563.03	0.00	0.00
818999963	MONEY MARKET			01/26/2012	436.68	436.68	436.68	436.68	0.00	0.00
818999963	MONEY MARKET			01/27/2012	499.31	499.31	499.31	499.31	0.00	0.00
818999963	MONEY MARKET			01/31/2012	1,595.27	1,595.27	1,595.27	1,595.27	0.00	0.00
818999963	MONEY MARKET			01/30/2012	501.33	501.33	501.33	501.33	0.00	0.00
818999963	MONEY MARKET			02/01/2012	366.27	366.27	366.27	366.27	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			02/02/2012	295.42	295.42	295.42	295.42	0.00	0.00
818999963	MONEY MARKET			02/03/2012	365.52	365.52	365.52	365.52	0.00	0.00
818999963	MONEY MARKET			02/06/2012	374.60	374.60	374.60	374.60	0.00	0.00
818999963	MONEY MARKET			02/07/2012	1,001.01	1,001.01	1,001.01	1,001.01	0.00	0.00
818999963	MONEY MARKET			02/08/2012	294.32	294.32	294.32	294.32	0.00	0.00
818999963	MONEY MARKET			02/09/2012	377.95	377.95	377.95	377.95	0.00	0.00
818999963	MONEY MARKET			02/10/2012	481.90	481.90	481.90	481.90	0.00	0.00
818999963	MONEY MARKET			02/13/2012	640.56	640.56	640.56	640.56	0.00	0.00
818999963	MONEY MARKET			02/14/2012	1,622.43	1,622.43	1,622.43	1,622.43	0.00	0.00
818999963	MONEY MARKET			02/15/2012	647.70	647.70	647.70	647.70	0.00	0.00
818999963	MONEY MARKET			02/15/2012	252,205.65	252,205.65	252,205.65	252,205.65	0.00	0.00
818999963	MONEY MARKET			02/16/2012	459.54	459.54	459.54	459.54	0.00	0.00
818999963	MONEY MARKET			02/17/2012	248.66	248.66	248.66	248.66	0.00	0.00
818999963	MONEY MARKET			02/21/2012	469.72	469.72	469.72	469.72	0.00	0.00
818999963	MONEY MARKET			02/22/2012	1,366.50	1,366.50	1,366.50	1,366.50	0.00	0.00
818999963	MONEY MARKET			02/23/2012	270.29	270.29	270.29	270.29	0.00	0.00
818999963	MONEY MARKET			02/24/2012	265.03	265.03	265.03	265.03	0.00	0.00
818999963	MONEY MARKET			02/28/2012	1,345.09	1,345.09	1,345.09	1,345.09	0.00	0.00
818999963	MONEY MARKET			02/27/2012	348.13	348.13	348.13	348.13	0.00	0.00
818999963	MONEY MARKET			02/29/2012	801.15	801.15	801.15	801.15	0.00	0.00
818999963	MONEY MARKET			03/01/2012	470.81	470.81	470.81	470.81	0.00	0.00
818999963	MONEY MARKET			03/02/2012	471.57	471.57	471.57	471.57	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/05/2012	417.36	417.36	417.36	417.36	0.00	0.00
818999963	MONEY MARKET			03/06/2012	1,340.76	1,340.76	1,340.76	1,340.76	0.00	0.00
818999963	MONEY MARKET			03/07/2012	755.35	755.35	755.35	755.35	0.00	0.00
818999963	MONEY MARKET			03/08/2012	429.21	429.21	429.21	429.21	0.00	0.00
818999963	MONEY MARKET			03/09/2012	450.91	450.91	450.91	450.91	0.00	0.00
818999963	MONEY MARKET			03/15/2012	547.39	547.39	547.39	547.39	0.00	0.00
818999963	MONEY MARKET			03/16/2012	620.03	620.03	620.03	620.03	0.00	0.00
818999963	MONEY MARKET			03/13/2012	1,343.20	1,343.20	1,343.20	1,343.20	0.00	0.00
818999963	MONEY MARKET			03/12/2012	433.56	433.56	433.56	433.56	0.00	0.00
818999963	MONEY MARKET			03/14/2012	472.15	472.15	472.15	472.15	0.00	0.00
818999963	MONEY MARKET			03/19/2012	701.24	701.24	701.24	701.24	0.00	0.00
818999963	MONEY MARKET			03/20/2012	2,089.49	2,089.49	2,089.49	2,089.49	0.00	0.00
818999963	MONEY MARKET			03/21/2012	471.00	471.00	471.00	471.00	0.00	0.00
818999963	MONEY MARKET			03/22/2012	494.70	494.70	494.70	494.70	0.00	0.00
818999963	MONEY MARKET			03/23/2012	509.40	509.40	509.40	509.40	0.00	0.00
818999963	MONEY MARKET			03/27/2012	1,564.43	1,564.43	1,564.43	1,564.43	0.00	0.00
818999963	MONEY MARKET			03/26/2012	588.36	588.36	588.36	588.36	0.00	0.00
818999963	MONEY MARKET			03/28/2012	540.90	540.90	540.90	540.90	0.00	0.00
818999963	MONEY MARKET			03/29/2012	573.19	573.19	573.19	573.19	0.00	0.00
818999963	MONEY MARKET			03/30/2012	657.82	657.82	657.82	657.82	0.00	0.00
818999963	MONEY MARKET			04/05/2012	190,523.47	190,523.47	190,523.47	190,523.47	0.00	0.00
818999963	MONEY MARKET			04/02/2012	1,725.74	1,725.74	1,725.74	1,725.74	0.00	0.00

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818999963	MONEY MARKET			04/03/2012	4,251.70	4,251.70	4,251.70	4,251.70	0.00	0.00
818999963	MONEY MARKET			04/04/2012	937.46	937.46	937.46	937.46	0.00	0.00
818999963	MONEY MARKET			04/05/2012	937.53	937.53	937.53	937.53	0.00	0.00
818999963	MONEY MARKET			04/11/2012	870.15	870.15	870.15	870.15	0.00	0.00
818999963	MONEY MARKET			04/12/2012	910.11	910.11	910.11	910.11	0.00	0.00
818999963	MONEY MARKET			04/13/2012	1,212.31	1,212.31	1,212.31	1,212.31	0.00	0.00
818999963	MONEY MARKET			04/10/2012	3,595.37	3,595.37	3,595.37	3,595.37	0.00	0.00
818999963	MONEY MARKET			04/09/2012	870.37	870.37	870.37	870.37	0.00	0.00
818999963	MONEY MARKET			04/16/2012	1,198.68	1,198.68	1,198.68	1,198.68	0.00	0.00
818999963	MONEY MARKET			04/17/2012	3,510.72	3,510.72	3,510.72	3,510.72	0.00	0.00
818999963	MONEY MARKET			04/18/2012	1,113.93	1,113.93	1,113.93	1,113.93	0.00	0.00
818999963	MONEY MARKET			04/19/2012	1,116.85	1,116.85	1,116.85	1,116.85	0.00	0.00
818999963	MONEY MARKET			04/20/2012	48,371.98	48,371.98	48,371.98	48,371.98	0.00	0.00
818999963	MONEY MARKET			04/20/2012	1,107.22	1,107.22	1,107.22	1,107.22	0.00	0.00
818999963	MONEY MARKET			04/23/2012	1,079.61	1,079.61	1,079.61	1,079.61	0.00	0.00
818999963	MONEY MARKET			04/24/2012	3,201.08	3,201.08	3,201.08	3,201.08	0.00	0.00
818999963	MONEY MARKET			04/25/2012	1,061.24	1,061.24	1,061.24	1,061.24	0.00	0.00
818999963	MONEY MARKET			04/26/2012	1,136.18	1,136.18	1,136.18	1,136.18	0.00	0.00
818999963	MONEY MARKET			04/27/2012	813.16	813.16	813.16	813.16	0.00	0.00
818999963	MONEY MARKET			05/04/2012	977.25	977.25	977.25	977.25	0.00	0.00
818999963	MONEY MARKET			04/30/2012	1,019.60	1,019.60	1,019.60	1,019.60	0.00	0.00
818999963	MONEY MARKET			05/01/2012	2,811.15	2,811.15	2,811.15	2,811.15	0.00	0.00

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818999963	MONEY MARKET			05/02/2012	905.12	905.12	905.12	905.12	0.00	0.00
818999963	MONEY MARKET			05/03/2012	1,044.22	1,044.22	1,044.22	1,044.22	0.00	0.00
818999963	MONEY MARKET			05/09/2012	1,059.61	1,059.61	1,059.61	1,059.61	0.00	0.00
818999963	MONEY MARKET			05/10/2012	838.90	838.90	838.90	838.90	0.00	0.00
818999963	MONEY MARKET			05/11/2012	793.67	793.67	793.67	793.67	0.00	0.00
818999963	MONEY MARKET			05/07/2012	904.51	904.51	904.51	904.51	0.00	0.00
818999963	MONEY MARKET			05/08/2012	2,870.91	2,870.91	2,870.91	2,870.91	0.00	0.00
818999963	MONEY MARKET			05/14/2012	845.18	845.18	845.18	845.18	0.00	0.00
818999963	MONEY MARKET			05/15/2012	2,622.68	2,622.68	2,622.68	2,622.68	0.00	0.00
818999963	MONEY MARKET			05/16/2012	890.75	890.75	890.75	890.75	0.00	0.00
818999963	MONEY MARKET			05/18/2012	908.30	908.30	908.30	908.30	0.00	0.00
818999963	MONEY MARKET			05/17/2012	937.38	937.38	937.38	937.38	0.00	0.00
818999963	MONEY MARKET			05/21/2012	893.47	893.47	893.47	893.47	0.00	0.00
818999963	MONEY MARKET			05/22/2012	2,575.74	2,575.74	2,575.74	2,575.74	0.00	0.00
818999963	MONEY MARKET			05/23/2012	749.76	749.76	749.76	749.76	0.00	0.00
818999963	MONEY MARKET			05/24/2012	779.35	779.35	779.35	779.35	0.00	0.00
818999963	MONEY MARKET			05/24/2012	261,253.56	261,253.56	261,253.56	261,253.56	0.00	0.00
818999963	MONEY MARKET			05/25/2012	844.10	844.10	844.10	844.10	0.00	0.00
818999963	MONEY MARKET			05/25/2012	154,846.15	154,846.15	154,846.15	154,846.15	0.00	0.00
818999963	MONEY MARKET			05/31/2012	867.37	867.37	867.37	867.37	0.00	0.00
818999963	MONEY MARKET			05/29/2012	954.90	954.90	954.90	954.90	0.00	0.00
818999963	MONEY MARKET			06/01/2012	964.51	964.51	964.51	964.51	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/30/2012	3,777.84	3,777.84	3,777.84	3,777.84	0.00	0.00
818999963	MONEY MARKET			06/04/2012	959.08	959.08	959.08	959.08	0.00	0.00
818999963	MONEY MARKET			06/05/2012	2,642.69	2,642.69	2,642.69	2,642.69	0.00	0.00
818999963	MONEY MARKET			06/06/2012	965.96	965.96	965.96	965.96	0.00	0.00
818999963	MONEY MARKET			06/07/2012	951.67	951.67	951.67	951.67	0.00	0.00
818999963	MONEY MARKET			06/08/2012	975.24	975.24	975.24	975.24	0.00	0.00
818999963	MONEY MARKET			06/15/2012	857.14	857.14	857.14	857.14	0.00	0.00
818999963	MONEY MARKET			06/11/2012	767.00	767.00	767.00	767.00	0.00	0.00
818999963	MONEY MARKET			06/12/2012	2,322.38	2,322.38	2,322.38	2,322.38	0.00	0.00
818999963	MONEY MARKET			06/14/2012	797.45	797.45	797.45	797.45	0.00	0.00
818999963	MONEY MARKET			06/13/2012	799.25	799.25	799.25	799.25	0.00	0.00
818999963	MONEY MARKET			06/18/2012	841.12	841.12	841.12	841.12	0.00	0.00
818999963	MONEY MARKET			06/19/2012	2,513.41	2,513.41	2,513.41	2,513.41	0.00	0.00
818999963	MONEY MARKET			06/20/2012	836.07	836.07	836.07	836.07	0.00	0.00
818999963	MONEY MARKET			06/21/2012	571.80	571.80	571.80	571.80	0.00	0.00
818999963	MONEY MARKET			06/22/2012	943.02	943.02	943.02	943.02	0.00	0.00
818999963	MONEY MARKET			06/29/2012	1,312.57	1,312.57	1,312.57	1,312.57	0.00	0.00
818999963	MONEY MARKET			06/28/2012	1,475.69	1,475.69	1,475.69	1,475.69	0.00	0.00
818999963	MONEY MARKET			06/25/2012	1,137.11	1,137.11	1,137.11	1,137.11	0.00	0.00
818999963	MONEY MARKET			06/26/2012	3,298.35	3,298.35	3,298.35	3,298.35	0.00	0.00
818999963	MONEY MARKET			06/27/2012	1,012.27	1,012.27	1,012.27	1,012.27	0.00	0.00
818999963	MONEY MARKET			07/03/2012	3,811.10	3,811.10	3,811.10	3,811.10	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/05/2012	889.31	889.31	889.31	889.31	0.00	0.00
818999963	MONEY MARKET			07/06/2012	1,796.47	1,796.47	1,796.47	1,796.47	0.00	0.00
818999963	MONEY MARKET			07/02/2012	1,544.67	1,544.67	1,544.67	1,544.67	0.00	0.00
818999963	MONEY MARKET			07/09/2012	888.22	888.22	888.22	888.22	0.00	0.00
818999963	MONEY MARKET			07/10/2012	2,962.09	2,962.09	2,962.09	2,962.09	0.00	0.00
818999963	MONEY MARKET			07/11/2012	735.81	735.81	735.81	735.81	0.00	0.00
818999963	MONEY MARKET			07/13/2012	782.70	782.70	782.70	782.70	0.00	0.00
818999963	MONEY MARKET			07/12/2012	749.41	749.41	749.41	749.41	0.00	0.00
818999963	MONEY MARKET			07/16/2012	883.81	883.81	883.81	883.81	0.00	0.00
818999963	MONEY MARKET			07/17/2012	2,705.36	2,705.36	2,705.36	2,705.36	0.00	0.00
818999963	MONEY MARKET			07/18/2012	890.39	890.39	890.39	890.39	0.00	0.00
818999963	MONEY MARKET			07/19/2012	883.50	883.50	883.50	883.50	0.00	0.00
818999963	MONEY MARKET			07/20/2012	743.86	743.86	743.86	743.86	0.00	0.00
818999963	MONEY MARKET			07/26/2012	977.13	977.13	977.13	977.13	0.00	0.00
818999963	MONEY MARKET			07/23/2012	696.18	696.18	696.18	696.18	0.00	0.00
818999963	MONEY MARKET			07/24/2012	2,122.13	2,122.13	2,122.13	2,122.13	0.00	0.00
818999963	MONEY MARKET			07/25/2012	808.37	808.37	808.37	808.37	0.00	0.00
818999963	MONEY MARKET			07/27/2012	970.72	970.72	970.72	970.72	0.00	0.00
818999963	MONEY MARKET			07/31/2012	3,554.54	3,554.54	3,554.54	3,554.54	0.00	0.00
818999963	MONEY MARKET			08/01/2012	1,989.98	1,989.98	1,989.98	1,989.98	0.00	0.00
818999963	MONEY MARKET			08/02/2012	351.14	351.14	351.14	351.14	0.00	0.00
818999963	MONEY MARKET			08/03/2012	416.11	416.11	416.11	416.11	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/30/2012	1,189.01	1,189.01	1,189.01	1,189.01	0.00	0.00
818999963	MONEY MARKET			08/09/2012	446.35	446.35	446.35	446.35	0.00	0.00
818999963	MONEY MARKET			08/06/2012	438.33	438.33	438.33	438.33	0.00	0.00
818999963	MONEY MARKET			08/07/2012	1,313.00	1,313.00	1,313.00	1,313.00	0.00	0.00
818999963	MONEY MARKET			08/07/2012	3,681.70	3,681.70	3,681.70	3,681.70	0.00	0.00
818999963	MONEY MARKET			08/08/2012	223,277.07	223,277.07	223,277.07	223,277.07	0.00	0.00
818999963	MONEY MARKET			08/10/2012	475.15	475.15	475.15	475.15	0.00	0.00
818999963	MONEY MARKET			08/08/2012	432.65	432.65	432.65	432.65	0.00	0.00
818999963	MONEY MARKET			08/13/2012	492.52	492.52	492.52	492.52	0.00	0.00
818999963	MONEY MARKET			08/14/2012	1,518.77	1,518.77	1,518.77	1,518.77	0.00	0.00
818999963	MONEY MARKET			08/15/2012	551.79	551.79	551.79	551.79	0.00	0.00
818999963	MONEY MARKET			08/16/2012	531.36	531.36	531.36	531.36	0.00	0.00
818999963	MONEY MARKET			08/17/2012	412.02	412.02	412.02	412.02	0.00	0.00
818999963	MONEY MARKET			08/24/2012	493.70	493.70	493.70	493.70	0.00	0.00
818999963	MONEY MARKET			08/24/2012	250,985.90	250,985.90	250,985.90	250,985.90	0.00	0.00
818999963	MONEY MARKET			08/21/2012	1,581.16	1,581.16	1,581.16	1,581.16	0.00	0.00
818999963	MONEY MARKET			08/23/2012	489.35	489.35	489.35	489.35	0.00	0.00
818999963	MONEY MARKET			08/22/2012	497.85	497.85	497.85	497.85	0.00	0.00
818999963	MONEY MARKET			08/20/2012	521.25	521.25	521.25	521.25	0.00	0.00
818999963	MONEY MARKET			08/27/2012	495.48	495.48	495.48	495.48	0.00	0.00
818999963	MONEY MARKET			08/27/2012	79,906.48	79,906.48	79,906.48	79,906.48	0.00	0.00
818999963	MONEY MARKET			08/28/2012	1,547.95	1,547.95	1,547.95	1,547.95	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/29/2012	552.34	552.34	552.34	552.34	0.00	0.00
818999963	MONEY MARKET			08/30/2012	551.02	551.02	551.02	551.02	0.00	0.00
818999963	MONEY MARKET			08/31/2012	577.29	577.29	577.29	577.29	0.00	0.00
818999963	MONEY MARKET			08/30/2012	57,536.37	57,536.37	57,536.37	57,536.37	0.00	0.00
818999963	MONEY MARKET			09/04/2012	644.20	644.20	644.20	644.20	0.00	0.00
818999963	MONEY MARKET			09/05/2012	2,282.38	2,282.38	2,282.38	2,282.38	0.00	0.00
818999963	MONEY MARKET			09/06/2012	358.08	358.08	358.08	358.08	0.00	0.00
818999963	MONEY MARKET			09/07/2012	383.71	383.71	383.71	383.71	0.00	0.00
818999963	MONEY MARKET			09/07/2012	132,429.48	132,429.48	132,429.48	132,429.48	0.00	0.00
818999963	MONEY MARKET			09/10/2012	396.19	396.19	396.19	396.19	0.00	0.00
818999963	MONEY MARKET			09/11/2012	1,189.47	1,189.47	1,189.47	1,189.47	0.00	0.00
818999963	MONEY MARKET			09/11/2012	198,145.70	198,145.70	198,145.70	198,145.70	0.00	0.00
818999963	MONEY MARKET			09/14/2012	481.59	481.59	481.59	481.59	0.00	0.00
818999963	MONEY MARKET			09/12/2012	414.02	414.02	414.02	414.02	0.00	0.00
818999963	MONEY MARKET			09/13/2012	396.78	396.78	396.78	396.78	0.00	0.00
818999963	MONEY MARKET			09/17/2012	578.10	578.10	578.10	578.10	0.00	0.00
818999963	MONEY MARKET			09/18/2012	1,734.81	1,734.81	1,734.81	1,734.81	0.00	0.00
818999963	MONEY MARKET			09/19/2012	612.04	612.04	612.04	612.04	0.00	0.00
818999963	MONEY MARKET			09/20/2012	568.19	568.19	568.19	568.19	0.00	0.00
818999963	MONEY MARKET			09/21/2012	574.94	574.94	574.94	574.94	0.00	0.00
818999963	MONEY MARKET			09/27/2012	633.87	633.87	633.87	633.87	0.00	0.00
818999963	MONEY MARKET			09/24/2012	550.07	550.07	550.07	550.07	0.00	0.00

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818999963	MONEY MARKET			09/26/2012	640.25	640.25	640.25	640.25	0.00	0.00
818999963	MONEY MARKET			09/28/2012	620.47	620.47	620.47	620.47	0.00	0.00
818999963	MONEY MARKET			09/25/2012	1,648.13	1,648.13	1,648.13	1,648.13	0.00	0.00
818999963	MONEY MARKET			10/01/2012	603.82	603.82	603.82	603.82	0.00	0.00
818999963	MONEY MARKET			10/02/2012	1,845.75	1,845.75	1,845.75	1,845.75	0.00	0.00
818999963	MONEY MARKET			10/03/2012	594.96	594.96	594.96	594.96	0.00	0.00
818999963	MONEY MARKET			10/04/2012	601.19	601.19	601.19	601.19	0.00	0.00
818999963	MONEY MARKET			10/04/2012	993.39	993.39	993.39	993.39	0.00	0.00
818999963	MONEY MARKET			10/05/2012	564.82	564.82	564.82	564.82	0.00	0.00
818999963	MONEY MARKET			10/12/2012	1,007.70	1,007.70	1,007.70	1,007.70	0.00	0.00
818999963	MONEY MARKET			10/10/2012	932.10	932.10	932.10	932.10	0.00	0.00
818999963	MONEY MARKET			10/09/2012	1,972.54	1,972.54	1,972.54	1,972.54	0.00	0.00
818999963	MONEY MARKET			10/11/2012	978.58	978.58	978.58	978.58	0.00	0.00
818999963	MONEY MARKET			10/08/2012	678.08	678.08	678.08	678.08	0.00	0.00
818999963	MONEY MARKET			10/15/2012	979.97	979.97	979.97	979.97	0.00	0.00
818999963	MONEY MARKET			10/16/2012	2,919.35	2,919.35	2,919.35	2,919.35	0.00	0.00
818999963	MONEY MARKET			10/17/2012	984.83	984.83	984.83	984.83	0.00	0.00
818999963	MONEY MARKET			10/18/2012	1,035.23	1,035.23	1,035.23	1,035.23	0.00	0.00
818999963	MONEY MARKET			10/19/2012	908.85	908.85	908.85	908.85	0.00	0.00
818999963	MONEY MARKET			10/24/2012	812.40	812.40	812.40	812.40	0.00	0.00
818999963	MONEY MARKET			10/23/2012	2,680.82	2,680.82	2,680.82	2,680.82	0.00	0.00
818999963	MONEY MARKET			10/25/2012	732.92	732.92	732.92	732.92	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/26/2012	907.37	907.37	907.37	907.37	0.00	0.00
818999963	MONEY MARKET			10/22/2012	890.31	890.31	890.31	890.31	0.00	0.00
818999963	MONEY MARKET			10/29/2012	1,174.54	1,174.54	1,174.54	1,174.54	0.00	0.00
818999963	MONEY MARKET			10/30/2012	3,431.26	3,431.26	3,431.26	3,431.26	0.00	0.00
818999963	MONEY MARKET			10/31/2012	1,020.36	1,020.36	1,020.36	1,020.36	0.00	0.00
818999963	MONEY MARKET			11/01/2012	1,148.78	1,148.78	1,148.78	1,148.78	0.00	0.00
818999963	MONEY MARKET			11/02/2012	1,150.40	1,150.40	1,150.40	1,150.40	0.00	0.00
818999963	MONEY MARKET			11/06/2012	3,286.08	3,286.08	3,286.08	3,286.08	0.00	0.00
818999963	MONEY MARKET			11/07/2012	1,041.33	1,041.33	1,041.33	1,041.33	0.00	0.00
818999963	MONEY MARKET			11/05/2012	1,111.18	1,111.18	1,111.18	1,111.18	0.00	0.00
818999963	MONEY MARKET			11/08/2012	1,020.01	1,020.01	1,020.01	1,020.01	0.00	0.00
818999963	MONEY MARKET			11/09/2012	1,002.40	1,002.40	1,002.40	1,002.40	0.00	0.00
818999963	MONEY MARKET			11/12/2012	1,019.31	1,019.31	1,019.31	1,019.31	0.00	0.00
818999963	MONEY MARKET			11/13/2012	3,052.32	3,052.32	3,052.32	3,052.32	0.00	0.00
818999963	MONEY MARKET			11/14/2012	1,031.55	1,031.55	1,031.55	1,031.55	0.00	0.00
818999963	MONEY MARKET			11/15/2012	1,020.44	1,020.44	1,020.44	1,020.44	0.00	0.00
818999963	MONEY MARKET			11/16/2012	1,345.27	1,345.27	1,345.27	1,345.27	0.00	0.00
818999963	MONEY MARKET			11/21/2012	1,089.12	1,089.12	1,089.12	1,089.12	0.00	0.00
818999963	MONEY MARKET			11/20/2012	3,226.65	3,226.65	3,226.65	3,226.65	0.00	0.00
818999963	MONEY MARKET			11/23/2012	1,077.09	1,077.09	1,077.09	1,077.09	0.00	0.00
818999963	MONEY MARKET			11/19/2012	1,077.20	1,077.20	1,077.20	1,077.20	0.00	0.00
818999963	MONEY MARKET			11/26/2012	2,166.11	2,166.11	2,166.11	2,166.11	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/27/2012	3,349.37	3,349.37	3,349.37	3,349.37	0.00	0.00
818999963	MONEY MARKET			11/27/2012	92,882.89	92,882.89	92,882.89	92,882.89	0.00	0.00
818999963	MONEY MARKET			11/28/2012	1,175.89	1,175.89	1,175.89	1,175.89	0.00	0.00
818999963	MONEY MARKET			11/29/2012	1,147.09	1,147.09	1,147.09	1,147.09	0.00	0.00
818999963	MONEY MARKET			11/29/2012	38,267.16	38,267.16	38,267.16	38,267.16	0.00	0.00
818999963	MONEY MARKET			11/30/2012	1,139.64	1,139.64	1,139.64	1,139.64	0.00	0.00
818999963	MONEY MARKET			12/06/2012	924.56	924.56	924.56	924.56	0.00	0.00
818999963	MONEY MARKET			12/07/2012	870.09	870.09	870.09	870.09	0.00	0.00
818999963	MONEY MARKET			12/04/2012	2,594.79	2,594.79	2,594.79	2,594.79	0.00	0.00
818999963	MONEY MARKET			12/03/2012	917.93	917.93	917.93	917.93	0.00	0.00
818999963	MONEY MARKET			12/05/2012	890.64	890.64	890.64	890.64	0.00	0.00
818999963	MONEY MARKET			12/10/2012	874.41	874.41	874.41	874.41	0.00	0.00
818999963	MONEY MARKET			12/11/2012	2,580.80	2,580.80	2,580.80	2,580.80	0.00	0.00
818999963	MONEY MARKET			12/12/2012	919.58	919.58	919.58	919.58	0.00	0.00
818999963	MONEY MARKET			12/12/2012	56,288.20	56,288.20	56,288.20	56,288.20	0.00	0.00
818999963	MONEY MARKET			12/14/2012	878.96	878.96	878.96	878.96	0.00	0.00
818999963	MONEY MARKET			12/13/2012	838.68	838.68	838.68	838.68	0.00	0.00
818999963	MONEY MARKET			12/17/2012	933.25	933.25	933.25	933.25	0.00	0.00
818999963	MONEY MARKET			12/18/2012	2,744.57	2,744.57	2,744.57	2,744.57	0.00	0.00
818999963	MONEY MARKET			12/19/2012	950.19	950.19	950.19	950.19	0.00	0.00
818999963	MONEY MARKET			12/20/2012	1,054.14	1,054.14	1,054.14	1,054.14	0.00	0.00
818999963	MONEY MARKET			12/21/2012	1,140.29	1,140.29	1,140.29	1,140.29	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/28/2012	1,276.20	1,276.20	1,276.20	1,276.20	0.00	0.00
818999963	MONEY MARKET			12/24/2012	1,226.94	1,226.94	1,226.94	1,226.94	0.00	0.00
818999963	MONEY MARKET			12/26/2012	3,684.64	3,684.64	3,684.64	3,684.64	0.00	0.00
818999963	MONEY MARKET			12/27/2012	2,445.38	2,445.38	2,445.38	2,445.38	0.00	0.00
818999963	MONEY MARKET			12/27/2012	10,697.76	10,697.76	10,697.76	10,697.76	0.00	0.00
818999963	MONEY MARKET			12/31/2012	1,282.80	1,282.80	1,282.80	1,282.80	0.00	0.00
818999963	MONEY MARKET			12/31/2012	3,574.99	3,574.99	3,574.99	3,574.99	0.00	0.00
818999963	MONEY MARKET			01/03/2013	2,006.25	2,006.25	2,006.25	2,006.25	0.00	0.00
818999963	MONEY MARKET			01/04/2013	1,115.54	1,115.54	1,115.54	1,115.54	0.00	0.00
818999963	MONEY MARKET			01/11/2013	29,264.80	29,264.80	29,264.80	29,264.80	0.00	0.00
818999963	MONEY MARKET			01/07/2013	836.30	836.30	836.30	836.30	0.00	0.00
818999963	MONEY MARKET			01/08/2013	2,502.67	2,502.67	2,502.67	2,502.67	0.00	0.00
818999963	MONEY MARKET			01/08/2013	160,072.58	160,072.58	160,072.58	160,072.58	0.00	0.00
818999963	MONEY MARKET			01/09/2013	753.21	753.21	753.21	753.21	0.00	0.00
818999963	MONEY MARKET			01/11/2013	756.04	756.04	756.04	756.04	0.00	0.00
818999963	MONEY MARKET			01/10/2013	694.88	694.88	694.88	694.88	0.00	0.00
818999963	MONEY MARKET			01/14/2013	765.65	765.65	765.65	765.65	0.00	0.00
818999963	MONEY MARKET			01/15/2013	2,385.19	2,385.19	2,385.19	2,385.19	0.00	0.00
818999963	MONEY MARKET			01/16/2013	917.71	917.71	917.71	917.71	0.00	0.00
818999963	MONEY MARKET			01/16/2013	198,877.20	198,877.20	198,877.20	198,877.20	0.00	0.00
818999963	MONEY MARKET			01/17/2013	776.64	776.64	776.64	776.64	0.00	0.00
818999963	MONEY MARKET			01/18/2013	745.52	745.52	745.52	745.52	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/25/2013	624.54	624.54	624.54	624.54	0.00	0.00
818999963	MONEY MARKET			01/24/2013	593.02	593.02	593.02	593.02	0.00	0.00
818999963	MONEY MARKET			01/22/2013	613.48	613.48	613.48	613.48	0.00	0.00
818999963	MONEY MARKET			01/23/2013	2,517.15	2,517.15	2,517.15	2,517.15	0.00	0.00
818999963	MONEY MARKET			01/29/2013	1,952.54	1,952.54	1,952.54	1,952.54	0.00	0.00
818999963	MONEY MARKET			01/30/2013	638.23	638.23	638.23	638.23	0.00	0.00
818999963	MONEY MARKET			01/31/2013	758.52	758.52	758.52	758.52	0.00	0.00
818999963	MONEY MARKET			02/01/2013	841.48	841.48	841.48	841.48	0.00	0.00
818999963	MONEY MARKET			01/28/2013	666.73	666.73	666.73	666.73	0.00	0.00
818999963	MONEY MARKET			02/08/2013	835.08	835.08	835.08	835.08	0.00	0.00
818999963	MONEY MARKET			02/04/2013	792.19	792.19	792.19	792.19	0.00	0.00
818999963	MONEY MARKET			02/05/2013	2,371.70	2,371.70	2,371.70	2,371.70	0.00	0.00
818999963	MONEY MARKET			02/07/2013	816.71	816.71	816.71	816.71	0.00	0.00
818999963	MONEY MARKET			02/06/2013	775.18	775.18	775.18	775.18	0.00	0.00
818999963	MONEY MARKET			02/11/2013	814.53	814.53	814.53	814.53	0.00	0.00
818999963	MONEY MARKET			02/12/2013	2,451.82	2,451.82	2,451.82	2,451.82	0.00	0.00
818999963	MONEY MARKET			02/13/2013	827.75	827.75	827.75	827.75	0.00	0.00
818999963	MONEY MARKET			02/14/2013	855.72	855.72	855.72	855.72	0.00	0.00
818999963	MONEY MARKET			02/15/2013	908.61	908.61	908.61	908.61	0.00	0.00
818999963	MONEY MARKET			02/21/2013	911.84	911.84	911.84	911.84	0.00	0.00
818999963	MONEY MARKET			02/19/2013	959.68	959.68	959.68	959.68	0.00	0.00
818999963	MONEY MARKET			02/20/2013	3,789.58	3,789.58	3,789.58	3,789.58	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			02/22/2013	863.40	863.40	863.40	863.40	0.00	0.00
818999963	MONEY MARKET			02/26/2013	2,518.53	2,518.53	2,518.53	2,518.53	0.00	0.00
818999963	MONEY MARKET			02/27/2013	828.64	828.64	828.64	828.64	0.00	0.00
818999963	MONEY MARKET			02/28/2013	856.13	856.13	856.13	856.13	0.00	0.00
818999963	MONEY MARKET			03/01/2013	756.53	756.53	756.53	756.53	0.00	0.00
818999963	MONEY MARKET			02/25/2013	829.29	829.29	829.29	829.29	0.00	0.00
818999963	MONEY MARKET			03/08/2013	1,245.86	1,245.86	1,245.86	1,245.86	0.00	0.00
818999963	MONEY MARKET			03/04/2013	1,284.53	1,284.53	1,284.53	1,284.53	0.00	0.00
818999963	MONEY MARKET			03/05/2013	3,584.29	3,584.29	3,584.29	3,584.29	0.00	0.00
818999963	MONEY MARKET			03/06/2013	1,179.14	1,179.14	1,179.14	1,179.14	0.00	0.00
818999963	MONEY MARKET			03/07/2013	1,216.66	1,216.66	1,216.66	1,216.66	0.00	0.00
818999963	MONEY MARKET			03/06/2013	14,068.25	14,068.25	14,068.25	14,068.25	0.00	0.00
818999963	MONEY MARKET			03/11/2013	1,191.71	1,191.71	1,191.71	1,191.71	0.00	0.00
818999963	MONEY MARKET			03/12/2013	3,550.51	3,550.51	3,550.51	3,550.51	0.00	0.00
818999963	MONEY MARKET			03/13/2013	1,167.36	1,167.36	1,167.36	1,167.36	0.00	0.00
818999963	MONEY MARKET			03/14/2013	1,192.70	1,192.70	1,192.70	1,192.70	0.00	0.00
818999963	MONEY MARKET			03/15/2013	1,139.67	1,139.67	1,139.67	1,139.67	0.00	0.00
818999963	MONEY MARKET			03/22/2013	1,217.96	1,217.96	1,217.96	1,217.96	0.00	0.00
818999963	MONEY MARKET			03/20/2013	1,348.16	1,348.16	1,348.16	1,348.16	0.00	0.00
818999963	MONEY MARKET			03/21/2013	1,187.28	1,187.28	1,187.28	1,187.28	0.00	0.00
818999963	MONEY MARKET			03/20/2013	256,575.54	256,575.54	256,575.54	256,575.54	0.00	0.00
818999963	MONEY MARKET			03/18/2013	1,230.24	1,230.24	1,230.24	1,230.24	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/19/2013	3,558.33	3,558.33	3,558.33	3,558.33	0.00	0.00
818999963	MONEY MARKET			03/25/2013	1,351.22	1,351.22	1,351.22	1,351.22	0.00	0.00
818999963	MONEY MARKET			03/26/2013	6,541.43	6,541.43	6,541.43	6,541.43	0.00	0.00
818999963	MONEY MARKET			03/27/2013	1,102.89	1,102.89	1,102.89	1,102.89	0.00	0.00
818999963	MONEY MARKET			03/28/2013	880.53	880.53	880.53	880.53	0.00	0.00
818999963	MONEY MARKET			04/05/2013	1,079.56	1,079.56	1,079.56	1,079.56	0.00	0.00
818999963	MONEY MARKET			04/01/2013	1,268.36	1,268.36	1,268.36	1,268.36	0.00	0.00
818999963	MONEY MARKET			04/02/2013	4,199.27	4,199.27	4,199.27	4,199.27	0.00	0.00
818999963	MONEY MARKET			04/04/2013	1,077.14	1,077.14	1,077.14	1,077.14	0.00	0.00
818999963	MONEY MARKET			04/03/2013	1,100.59	1,100.59	1,100.59	1,100.59	0.00	0.00
818999963	MONEY MARKET			04/08/2013	1,037.17	1,037.17	1,037.17	1,037.17	0.00	0.00
818999963	MONEY MARKET			04/09/2013	3,132.85	3,132.85	3,132.85	3,132.85	0.00	0.00
818999963	MONEY MARKET			04/09/2013	70,644.90	70,644.90	70,644.90	70,644.90	0.00	0.00
818999963	MONEY MARKET			04/10/2013	1,104.61	1,104.61	1,104.61	1,104.61	0.00	0.00
818999963	MONEY MARKET			04/11/2013	1,111.59	1,111.59	1,111.59	1,111.59	0.00	0.00
818999963	MONEY MARKET			04/12/2013	1,056.34	1,056.34	1,056.34	1,056.34	0.00	0.00
818999963	MONEY MARKET			04/15/2013	1,099.03	1,099.03	1,099.03	1,099.03	0.00	0.00
818999963	MONEY MARKET			04/18/2013	1,256.49	1,256.49	1,256.49	1,256.49	0.00	0.00
818999963	MONEY MARKET			04/16/2013	3,325.05	3,325.05	3,325.05	3,325.05	0.00	0.00
818999963	MONEY MARKET			04/19/2013	1,098.05	1,098.05	1,098.05	1,098.05	0.00	0.00
818999963	MONEY MARKET			04/17/2013	1,213.88	1,213.88	1,213.88	1,213.88	0.00	0.00
818999963	MONEY MARKET			04/22/2013	1,059.93	1,059.93	1,059.93	1,059.93	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/23/2013	3,356.37	3,356.37	3,356.37	3,356.37	0.00	0.00
818999963	MONEY MARKET			04/24/2013	1,216.21	1,216.21	1,216.21	1,216.21	0.00	0.00
818999963	MONEY MARKET			04/25/2013	1,094.70	1,094.70	1,094.70	1,094.70	0.00	0.00
818999963	MONEY MARKET			04/26/2013	975.51	975.51	975.51	975.51	0.00	0.00
818999963	MONEY MARKET			05/01/2013	1,061.27	1,061.27	1,061.27	1,061.27	0.00	0.00
818999963	MONEY MARKET			04/30/2013	3,384.47	3,384.47	3,384.47	3,384.47	0.00	0.00
818999963	MONEY MARKET			05/02/2013	1,046.64	1,046.64	1,046.64	1,046.64	0.00	0.00
818999963	MONEY MARKET			05/03/2013	1,212.01	1,212.01	1,212.01	1,212.01	0.00	0.00
818999963	MONEY MARKET			04/29/2013	1,092.31	1,092.31	1,092.31	1,092.31	0.00	0.00
818999963	MONEY MARKET			05/06/2013	965.70	965.70	965.70	965.70	0.00	0.00
818999963	MONEY MARKET			05/07/2013	3,158.32	3,158.32	3,158.32	3,158.32	0.00	0.00
818999963	MONEY MARKET			05/08/2013	1,277.20	1,277.20	1,277.20	1,277.20	0.00	0.00
818999963	MONEY MARKET			05/09/2013	1,129.38	1,129.38	1,129.38	1,129.38	0.00	0.00
818999963	MONEY MARKET			05/10/2013	971.93	971.93	971.93	971.93	0.00	0.00
818999963	MONEY MARKET			05/17/2013	1,116.05	1,116.05	1,116.05	1,116.05	0.00	0.00
818999963	MONEY MARKET			05/15/2013	1,172.39	1,172.39	1,172.39	1,172.39	0.00	0.00
818999963	MONEY MARKET			05/14/2013	3,358.77	3,358.77	3,358.77	3,358.77	0.00	0.00
818999963	MONEY MARKET			05/16/2013	1,122.58	1,122.58	1,122.58	1,122.58	0.00	0.00
818999963	MONEY MARKET			05/13/2013	1,125.63	1,125.63	1,125.63	1,125.63	0.00	0.00
818999963	MONEY MARKET			05/20/2013	1,177.96	1,177.96	1,177.96	1,177.96	0.00	0.00
818999963	MONEY MARKET			05/21/2013	3,490.64	3,490.64	3,490.64	3,490.64	0.00	0.00
818999963	MONEY MARKET			05/22/2013	1,157.92	1,157.92	1,157.92	1,157.92	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/23/2013	963.45	963.45	963.45	963.45	0.00	0.00
818999963	MONEY MARKET			05/24/2013	820.07	820.07	820.07	820.07	0.00	0.00
818999963	MONEY MARKET			05/30/2013	972.76	972.76	972.76	972.76	0.00	0.00
818999963	MONEY MARKET			05/29/2013	3,886.01	3,886.01	3,886.01	3,886.01	0.00	0.00
818999963	MONEY MARKET			05/31/2013	930.26	930.26	930.26	930.26	0.00	0.00
818999963	MONEY MARKET			05/28/2013	967.33	967.33	967.33	967.33	0.00	0.00
818999963	MONEY MARKET			06/03/2013	1,086.96	1,086.96	1,086.96	1,086.96	0.00	0.00
818999963	MONEY MARKET			06/04/2013	3,324.30	3,324.30	3,324.30	3,324.30	0.00	0.00
818999963	MONEY MARKET			06/05/2013	1,066.55	1,066.55	1,066.55	1,066.55	0.00	0.00
818999963	MONEY MARKET			06/06/2013	1,047.06	1,047.06	1,047.06	1,047.06	0.00	0.00
818999963	MONEY MARKET			06/07/2013	1,142.52	1,142.52	1,142.52	1,142.52	0.00	0.00
818999963	MONEY MARKET			06/10/2013	1,556.20	1,556.20	1,556.20	1,556.20	0.00	0.00
818999963	MONEY MARKET			06/11/2013	4,689.00	4,689.00	4,689.00	4,689.00	0.00	0.00
818999963	MONEY MARKET			06/14/2013	1,671.66	1,671.66	1,671.66	1,671.66	0.00	0.00
818999963	MONEY MARKET			06/12/2013	1,717.01	1,717.01	1,717.01	1,717.01	0.00	0.00
818999963	MONEY MARKET			06/13/2013	1,643.62	1,643.62	1,643.62	1,643.62	0.00	0.00
818999963	MONEY MARKET			06/17/2013	1,614.09	1,614.09	1,614.09	1,614.09	0.00	0.00
818999963	MONEY MARKET			06/18/2013	4,662.98	4,662.98	4,662.98	4,662.98	0.00	0.00
818999963	MONEY MARKET			06/19/2013	2,213.57	2,213.57	2,213.57	2,213.57	0.00	0.00
818999963	MONEY MARKET			06/20/2013	1,462.48	1,462.48	1,462.48	1,462.48	0.00	0.00
818999963	MONEY MARKET			06/21/2013	1,411.57	1,411.57	1,411.57	1,411.57	0.00	0.00
818999963	MONEY MARKET			06/27/2013	1,514.04	1,514.04	1,514.04	1,514.04	0.00	0.00



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818999963	MONEY MARKET			06/24/2013	1,437.84	1,437.84	1,437.84	1,437.84	0.00	0.00
818999963	MONEY MARKET			06/26/2013	1,552.41	1,552.41	1,552.41	1,552.41	0.00	0.00
818999963	MONEY MARKET			06/28/2013	1,500.64	1,500.64	1,500.64	1,500.64	0.00	0.00
818999963	MONEY MARKET			06/25/2013	4,327.12	4,327.12	4,327.12	4,327.12	0.00	0.00
818999963	MONEY MARKET			07/01/2013	1,549.38	1,549.38	1,549.38	1,549.38	0.00	0.00
818999963	MONEY MARKET			07/02/2013	4,375.18	4,375.18	4,375.18	4,375.18	0.00	0.00
818999963	MONEY MARKET			07/03/2013	1,178.95	1,178.95	1,178.95	1,178.95	0.00	0.00
818999963	MONEY MARKET			07/05/2013	1,263.03	1,263.03	1,263.03	1,263.03	0.00	0.00
818999963	MONEY MARKET			07/12/2013	1,201.84	1,201.84	1,201.84	1,201.84	0.00	0.00
818999963	MONEY MARKET			07/11/2013	1,196.14	1,196.14	1,196.14	1,196.14	0.00	0.00
818999963	MONEY MARKET			07/08/2013	2,414.67	2,414.67	2,414.67	2,414.67	0.00	0.00
818999963	MONEY MARKET			07/09/2013	3,592.28	3,592.28	3,592.28	3,592.28	0.00	0.00
818999963	MONEY MARKET			07/10/2013	1,337.44	1,337.44	1,337.44	1,337.44	0.00	0.00
818999963	MONEY MARKET			07/16/2013	3,510.78	3,510.78	3,510.78	3,510.78	0.00	0.00
818999963	MONEY MARKET			07/17/2013	1,169.18	1,169.18	1,169.18	1,169.18	0.00	0.00
818999963	MONEY MARKET			07/18/2013	1,267.58	1,267.58	1,267.58	1,267.58	0.00	0.00
818999963	MONEY MARKET			07/19/2013	1,252.30	1,252.30	1,252.30	1,252.30	0.00	0.00
818999963	MONEY MARKET			07/15/2013	1,248.13	1,248.13	1,248.13	1,248.13	0.00	0.00
818999963	MONEY MARKET			07/26/2013	1,166.50	1,166.50	1,166.50	1,166.50	0.00	0.00
818999963	MONEY MARKET			07/22/2013	1,166.61	1,166.61	1,166.61	1,166.61	0.00	0.00
818999963	MONEY MARKET			07/23/2013	3,501.01	3,501.01	3,501.01	3,501.01	0.00	0.00
818999963	MONEY MARKET			07/25/2013	1,123.22	1,123.22	1,123.22	1,123.22	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/24/2013	1,107.13	1,107.13	1,107.13	1,107.13	0.00	0.00
818999963	MONEY MARKET			07/29/2013	1,219.41	1,219.41	1,219.41	1,219.41	0.00	0.00
818999963	MONEY MARKET			07/30/2013	3,476.89	3,476.89	3,476.89	3,476.89	0.00	0.00
818999963	MONEY MARKET			07/31/2013	1,250.68	1,250.68	1,250.68	1,250.68	0.00	0.00
818999963	MONEY MARKET			08/01/2013	1,135.45	1,135.45	1,135.45	1,135.45	0.00	0.00
818999963	MONEY MARKET			08/02/2013	1,578.32	1,578.32	1,578.32	1,578.32	0.00	0.00
818999963	MONEY MARKET			08/08/2013	1,136.79	1,136.79	1,136.79	1,136.79	0.00	0.00
818999963	MONEY MARKET			08/05/2013	1,254.85	1,254.85	1,254.85	1,254.85	0.00	0.00
818999963	MONEY MARKET			08/06/2013	3,349.18	3,349.18	3,349.18	3,349.18	0.00	0.00
818999963	MONEY MARKET			08/09/2013	1,219.39	1,219.39	1,219.39	1,219.39	0.00	0.00
818999963	MONEY MARKET			08/07/2013	1,111.95	1,111.95	1,111.95	1,111.95	0.00	0.00
818999963	MONEY MARKET			08/12/2013	1,226.42	1,226.42	1,226.42	1,226.42	0.00	0.00
818999963	MONEY MARKET			08/13/2013	3,683.31	3,683.31	3,683.31	3,683.31	0.00	0.00
818999963	MONEY MARKET			08/14/2013	1,280.08	1,280.08	1,280.08	1,280.08	0.00	0.00
818999963	MONEY MARKET			08/15/2013	1,271.74	1,271.74	1,271.74	1,271.74	0.00	0.00
818999963	MONEY MARKET			08/15/2013	180,031.80	180,031.80	180,031.80	180,031.80	0.00	0.00
818999963	MONEY MARKET			08/16/2013	1,129.70	1,129.70	1,129.70	1,129.70	0.00	0.00
818999963	MONEY MARKET			08/21/2013	1,134.83	1,134.83	1,134.83	1,134.83	0.00	0.00
818999963	MONEY MARKET			08/19/2013	1,135.30	1,135.30	1,135.30	1,135.30	0.00	0.00
818999963	MONEY MARKET			08/20/2013	3,528.45	3,528.45	3,528.45	3,528.45	0.00	0.00
818999963	MONEY MARKET			08/22/2013	1,118.49	1,118.49	1,118.49	1,118.49	0.00	0.00
818999963	MONEY MARKET			08/23/2013	1,104.20	1,104.20	1,104.20	1,104.20	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/19/2013	142,443.88	142,443.88	142,443.88	142,443.88	0.00	0.00
818999963	MONEY MARKET			08/30/2013	23,395.69	23,395.69	23,395.69	23,395.69	0.00	0.00
818999963	MONEY MARKET			08/26/2013	1,044.40	1,044.40	1,044.40	1,044.40	0.00	0.00
818999963	MONEY MARKET			08/27/2013	3,139.21	3,139.21	3,139.21	3,139.21	0.00	0.00
818999963	MONEY MARKET			08/27/2013	158,349.55	158,349.55	158,349.55	158,349.55	0.00	0.00
818999963	MONEY MARKET			08/28/2013	1,077.93	1,077.93	1,077.93	1,077.93	0.00	0.00
818999963	MONEY MARKET			08/29/2013	1,078.78	1,078.78	1,078.78	1,078.78	0.00	0.00
818999963	MONEY MARKET			08/30/2013	1,111.78	1,111.78	1,111.78	1,111.78	0.00	0.00
818999963	MONEY MARKET			09/05/2013	937.44	937.44	937.44	937.44	0.00	0.00
818999963	MONEY MARKET			09/06/2013	1,051.38	1,051.38	1,051.38	1,051.38	0.00	0.00
818999963	MONEY MARKET			09/03/2013	1,140.99	1,140.99	1,140.99	1,140.99	0.00	0.00
818999963	MONEY MARKET			09/04/2013	4,433.18	4,433.18	4,433.18	4,433.18	0.00	0.00
818999963	MONEY MARKET			09/13/2013	1,179.65	1,179.65	1,179.65	1,179.65	0.00	0.00
818999963	MONEY MARKET			09/09/2013	1,088.21	1,088.21	1,088.21	1,088.21	0.00	0.00
818999963	MONEY MARKET			09/09/2013	271,007.06	271,007.06	271,007.06	271,007.06	0.00	0.00
818999963	MONEY MARKET			09/10/2013	3,193.57	3,193.57	3,193.57	3,193.57	0.00	0.00
818999963	MONEY MARKET			09/11/2013	1,331.02	1,331.02	1,331.02	1,331.02	0.00	0.00
818999963	MONEY MARKET			09/12/2013	69,646.49	69,646.49	69,646.49	69,646.49	0.00	0.00
818999963	MONEY MARKET			09/12/2013	1,343.31	1,343.31	1,343.31	1,343.31	0.00	0.00
818999963	MONEY MARKET			09/16/2013	1,168.06	1,168.06	1,168.06	1,168.06	0.00	0.00
818999963	MONEY MARKET			09/17/2013	3,128.23	3,128.23	3,128.23	3,128.23	0.00	0.00
818999963	MONEY MARKET			09/18/2013	751.39	751.39	751.39	751.39	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/19/2013	833.44	833.44	833.44	833.44	0.00	0.00
818999963	MONEY MARKET			09/20/2013	817.21	817.21	817.21	817.21	0.00	0.00
818999963	MONEY MARKET			09/20/2013	199,861.10	199,861.10	199,861.10	199,861.10	0.00	0.00
818999963	MONEY MARKET			09/27/2013	924.10	924.10	924.10	924.10	0.00	0.00
818999963	MONEY MARKET			09/24/2013	2,498.02	2,498.02	2,498.02	2,498.02	0.00	0.00
818999963	MONEY MARKET			09/26/2013	909.51	909.51	909.51	909.51	0.00	0.00
818999963	MONEY MARKET			09/23/2013	831.23	831.23	831.23	831.23	0.00	0.00
818999963	MONEY MARKET			09/25/2013	808.85	808.85	808.85	808.85	0.00	0.00
818999963	MONEY MARKET			09/30/2013	806.62	806.62	806.62	806.62	0.00	0.00
818999963	MONEY MARKET			10/01/2013	2,295.96	2,295.96	2,295.96	2,295.96	0.00	0.00
818999963	MONEY MARKET			10/02/2013	748.88	748.88	748.88	748.88	0.00	0.00
818999963	MONEY MARKET			10/03/2013	819.59	819.59	819.59	819.59	0.00	0.00
818999963	MONEY MARKET			10/04/2013	911.14	911.14	911.14	911.14	0.00	0.00
818999963	MONEY MARKET			10/10/2013	890.57	890.57	890.57	890.57	0.00	0.00
818999963	MONEY MARKET			10/07/2013	902.34	902.34	902.34	902.34	0.00	0.00
818999963	MONEY MARKET			10/09/2013	771.65	771.65	771.65	771.65	0.00	0.00
818999963	MONEY MARKET			10/11/2013	624.09	624.09	624.09	624.09	0.00	0.00
818999963	MONEY MARKET			10/08/2013	2,398.58	2,398.58	2,398.58	2,398.58	0.00	0.00
818999963	MONEY MARKET			10/14/2013	762.85	762.85	762.85	762.85	0.00	0.00
818999963	MONEY MARKET			10/15/2013	2,355.22	2,355.22	2,355.22	2,355.22	0.00	0.00
818999963	MONEY MARKET			10/16/2013	786.20	786.20	786.20	786.20	0.00	0.00
818999963	MONEY MARKET			10/17/2013	822.18	822.18	822.18	822.18	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/18/2013	1,144.35	1,144.35	1,144.35	1,144.35	0.00	0.00
818999963	MONEY MARKET			10/25/2013	785.28	785.28	785.28	785.28	0.00	0.00
818999963	MONEY MARKET			10/22/2013	2,549.00	2,549.00	2,549.00	2,549.00	0.00	0.00
818999963	MONEY MARKET			10/24/2013	800.80	800.80	800.80	800.80	0.00	0.00
818999963	MONEY MARKET			10/23/2013	835.42	835.42	835.42	835.42	0.00	0.00
818999963	MONEY MARKET			10/21/2013	855.24	855.24	855.24	855.24	0.00	0.00
818999963	MONEY MARKET			10/28/2013	848.34	848.34	848.34	848.34	0.00	0.00
818999963	MONEY MARKET			10/29/2013	2,574.77	2,574.77	2,574.77	2,574.77	0.00	0.00
818999963	MONEY MARKET			10/30/2013	886.67	886.67	886.67	886.67	0.00	0.00
818999963	MONEY MARKET			10/31/2013	922.76	922.76	922.76	922.76	0.00	0.00
818999963	MONEY MARKET			11/01/2013	861.21	861.21	861.21	861.21	0.00	0.00
818999963	MONEY MARKET			11/07/2013	766.66	766.66	766.66	766.66	0.00	0.00
818999963	MONEY MARKET			11/04/2013	872.82	872.82	872.82	872.82	0.00	0.00
818999963	MONEY MARKET			11/06/2013	787.34	787.34	787.34	787.34	0.00	0.00
818999963	MONEY MARKET			11/08/2013	810.20	810.20	810.20	810.20	0.00	0.00
818999963	MONEY MARKET			11/05/2013	2,511.47	2,511.47	2,511.47	2,511.47	0.00	0.00
818999963	MONEY MARKET			11/11/2013	817.37	817.37	817.37	817.37	0.00	0.00
818999963	MONEY MARKET			11/12/2013	2,420.42	2,420.42	2,420.42	2,420.42	0.00	0.00
818999963	MONEY MARKET			11/13/2013	863.75	863.75	863.75	863.75	0.00	0.00
818999963	MONEY MARKET			11/14/2013	906.53	906.53	906.53	906.53	0.00	0.00
818999963	MONEY MARKET			11/15/2013	835.75	835.75	835.75	835.75	0.00	0.00
818999963	MONEY MARKET			11/18/2013	779.58	779.58	779.58	779.58	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/21/2013	839.04	839.04	839.04	839.04	0.00	0.00
818999963	MONEY MARKET			11/19/2013	2,340.77	2,340.77	2,340.77	2,340.77	0.00	0.00
818999963	MONEY MARKET			11/22/2013	877.83	877.83	877.83	877.83	0.00	0.00
818999963	MONEY MARKET			11/20/2013	845.91	845.91	845.91	845.91	0.00	0.00
818999963	MONEY MARKET			11/25/2013	887.21	887.21	887.21	887.21	0.00	0.00
818999963	MONEY MARKET			11/26/2013	2,548.30	2,548.30	2,548.30	2,548.30	0.00	0.00
818999963	MONEY MARKET			11/27/2013	814.95	814.95	814.95	814.95	0.00	0.00
818999963	MONEY MARKET			11/29/2013	825.74	825.74	825.74	825.74	0.00	0.00
818999963	MONEY MARKET			12/05/2013	1,103.96	1,103.96	1,103.96	1,103.96	0.00	0.00
818999963	MONEY MARKET			12/02/2013	2,277.06	2,277.06	2,277.06	2,277.06	0.00	0.00
818999963	MONEY MARKET			12/04/2013	1,094.58	1,094.58	1,094.58	1,094.58	0.00	0.00
818999963	MONEY MARKET			12/06/2013	1,078.46	1,078.46	1,078.46	1,078.46	0.00	0.00
818999963	MONEY MARKET			12/03/2013	3,809.09	3,809.09	3,809.09	3,809.09	0.00	0.00
818999963	MONEY MARKET			12/09/2013	1,248.50	1,248.50	1,248.50	1,248.50	0.00	0.00
818999963	MONEY MARKET			12/10/2013	3,209.52	3,209.52	3,209.52	3,209.52	0.00	0.00
818999963	MONEY MARKET			12/11/2013	1,109.80	1,109.80	1,109.80	1,109.80	0.00	0.00
818999963	MONEY MARKET			12/12/2013	1,108.64	1,108.64	1,108.64	1,108.64	0.00	0.00
818999963	MONEY MARKET			12/13/2013	1,092.47	1,092.47	1,092.47	1,092.47	0.00	0.00
818999963	MONEY MARKET			12/19/2013	1,027.33	1,027.33	1,027.33	1,027.33	0.00	0.00
818999963	MONEY MARKET			12/18/2013	1,058.44	1,058.44	1,058.44	1,058.44	0.00	0.00
818999963	MONEY MARKET			12/20/2013	985.42	985.42	985.42	985.42	0.00	0.00
818999963	MONEY MARKET			12/16/2013	1,146.35	1,146.35	1,146.35	1,146.35	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/17/2013	3,466.61	3,466.61	3,466.61	3,466.61	0.00	0.00
818999963	MONEY MARKET			12/23/2013	1,185.07	1,185.07	1,185.07	1,185.07	0.00	0.00
818999963	MONEY MARKET			12/24/2013	3,576.33	3,576.33	3,576.33	3,576.33	0.00	0.00
818999963	MONEY MARKET			12/26/2013	1,580.97	1,580.97	1,580.97	1,580.97	0.00	0.00
818999963	MONEY MARKET			12/27/2013	3,168.29	3,168.29	3,168.29	3,168.29	0.00	0.00
818999963	MONEY MARKET			01/03/2014	243,598.19	243,598.19	243,598.19	243,598.19	0.00	0.00
818999963	MONEY MARKET			12/30/2013	1,569.60	1,569.60	1,569.60	1,569.60	0.00	0.00
818999963	MONEY MARKET			12/31/2013	4,599.27	4,599.27	4,599.27	4,599.27	0.00	0.00
818999963	MONEY MARKET			01/03/2014	2,613.63	2,613.63	2,613.63	2,613.63	0.00	0.00
818999963	MONEY MARKET			01/02/2014	2,008.27	2,008.27	2,008.27	2,008.27	0.00	0.00
818999963	MONEY MARKET			01/06/2014	1,317.63	1,317.63	1,317.63	1,317.63	0.00	0.00
818999963	MONEY MARKET			01/07/2014	3,871.64	3,871.64	3,871.64	3,871.64	0.00	0.00
818999963	MONEY MARKET			01/08/2014	1,080.36	1,080.36	1,080.36	1,080.36	0.00	0.00
818999963	MONEY MARKET			01/09/2014	1,029.96	1,029.96	1,029.96	1,029.96	0.00	0.00
818999963	MONEY MARKET			01/10/2014	995.11	995.11	995.11	995.11	0.00	0.00
818999963	MONEY MARKET			01/13/2014	1,146.68	1,146.68	1,146.68	1,146.68	0.00	0.00
818999963	MONEY MARKET			01/14/2014	3,163.45	3,163.45	3,163.45	3,163.45	0.00	0.00
818999963	MONEY MARKET			01/15/2014	877.72	877.72	877.72	877.72	0.00	0.00
818999963	MONEY MARKET			01/16/2014	848.71	848.71	848.71	848.71	0.00	0.00
818999963	MONEY MARKET			01/17/2014	883.40	883.40	883.40	883.40	0.00	0.00
818999963	MONEY MARKET			01/21/2014	673.44	673.44	673.44	673.44	0.00	0.00
818999963	MONEY MARKET			01/22/2014	2,519.14	2,519.14	2,519.14	2,519.14	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/23/2014	518.47	518.47	518.47	518.47	0.00	0.00
818999963	MONEY MARKET			01/24/2014	467.54	467.54	467.54	467.54	0.00	0.00
818999963	MONEY MARKET			01/27/2014	484.22	484.22	484.22	484.22	0.00	0.00
818999963	MONEY MARKET			01/28/2014	1,457.04	1,457.04	1,457.04	1,457.04	0.00	0.00
818999963	MONEY MARKET			01/29/2014	484.25	484.25	484.25	484.25	0.00	0.00
818999963	MONEY MARKET			01/31/2014	407.07	407.07	407.07	407.07	0.00	0.00
818999963	MONEY MARKET			01/30/2014	459.40	459.40	459.40	459.40	0.00	0.00
818999963	MONEY MARKET			02/03/2014	397.06	397.06	397.06	397.06	0.00	0.00
818999963	MONEY MARKET			02/04/2014	1,277.57	1,277.57	1,277.57	1,277.57	0.00	0.00
818999963	MONEY MARKET			02/05/2014	434.81	434.81	434.81	434.81	0.00	0.00
818999963	MONEY MARKET			02/06/2014	441.34	441.34	441.34	441.34	0.00	0.00
818999963	MONEY MARKET			02/07/2014	484.34	484.34	484.34	484.34	0.00	0.00
818999963	MONEY MARKET			02/14/2014	352.12	352.12	352.12	352.12	0.00	0.00
818999963	MONEY MARKET			02/10/2014	484.98	484.98	484.98	484.98	0.00	0.00
818999963	MONEY MARKET			02/11/2014	1,409.18	1,409.18	1,409.18	1,409.18	0.00	0.00
818999963	MONEY MARKET			02/12/2014	432.55	432.55	432.55	432.55	0.00	0.00
818999963	MONEY MARKET			02/13/2014	500.60	500.60	500.60	500.60	0.00	0.00
818999963	MONEY MARKET			02/20/2014	596.66	596.66	596.66	596.66	0.00	0.00
818999963	MONEY MARKET			02/21/2014	570.42	570.42	570.42	570.42	0.00	0.00
818999963	MONEY MARKET			02/18/2014	526.83	526.83	526.83	526.83	0.00	0.00
818999963	MONEY MARKET			02/19/2014	2,091.22	2,091.22	2,091.22	2,091.22	0.00	0.00
818999963	MONEY MARKET			02/24/2014	620.63	620.63	620.63	620.63	0.00	0.00



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818999963	MONEY MARKET			02/25/2014	1,812.00	1,812.00	1,812.00	1,812.00	0.00	0.00
818999963	MONEY MARKET			02/26/2014	577.18	577.18	577.18	577.18	0.00	0.00
818999963	MONEY MARKET			02/27/2014	582.87	582.87	582.87	582.87	0.00	0.00
818999963	MONEY MARKET			02/28/2014	486.62	486.62	486.62	486.62	0.00	0.00
818999963	MONEY MARKET			03/05/2014	557.49	557.49	557.49	557.49	0.00	0.00
818999963	MONEY MARKET			03/04/2014	1,572.67	1,572.67	1,572.67	1,572.67	0.00	0.00
818999963	MONEY MARKET			03/06/2014	562.29	562.29	562.29	562.29	0.00	0.00
818999963	MONEY MARKET			03/06/2014	229,380.02	229,380.02	229,380.02	229,380.02	0.00	0.00
818999963	MONEY MARKET			03/03/2014	718.73	718.73	718.73	718.73	0.00	0.00
818999963	MONEY MARKET			03/07/2014	488.21	488.21	488.21	488.21	0.00	0.00
818999963	MONEY MARKET			03/14/2014	343.42	343.42	343.42	343.42	0.00	0.00
818999963	MONEY MARKET			03/10/2014	547.22	547.22	547.22	547.22	0.00	0.00
818999963	MONEY MARKET			03/11/2014	1,234.99	1,234.99	1,234.99	1,234.99	0.00	0.00
818999963	MONEY MARKET			03/12/2014	140.14	140.14	140.14	140.14	0.00	0.00
818999963	MONEY MARKET			03/13/2014	353.01	353.01	353.01	353.01	0.00	0.00
818999963	MONEY MARKET			03/17/2014	345.05	345.05	345.05	345.05	0.00	0.00
818999963	MONEY MARKET			03/17/2014	176,659.71	176,659.71	176,659.71	176,659.71	0.00	0.00
818999963	MONEY MARKET			03/18/2014	1,057.39	1,057.39	1,057.39	1,057.39	0.00	0.00
818999963	MONEY MARKET			03/19/2014	396.13	396.13	396.13	396.13	0.00	0.00
818999963	MONEY MARKET			03/20/2014	453.99	453.99	453.99	453.99	0.00	0.00
818999963	MONEY MARKET			03/21/2014	432.38	432.38	432.38	432.38	0.00	0.00
818999963	MONEY MARKET			03/21/2014	52,384.54	52,384.54	52,384.54	52,384.54	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/27/2014	763.56	763.56	763.56	763.56	0.00	0.00
818999963	MONEY MARKET			03/24/2014	447.03	447.03	447.03	447.03	0.00	0.00
818999963	MONEY MARKET			03/26/2014	607.70	607.70	607.70	607.70	0.00	0.00
818999963	MONEY MARKET			03/28/2014	584.40	584.40	584.40	584.40	0.00	0.00
818999963	MONEY MARKET			03/28/2014	264,615.05	264,615.05	264,615.05	264,615.05	0.00	0.00
818999963	MONEY MARKET			03/25/2014	1,506.39	1,506.39	1,506.39	1,506.39	0.00	0.00
818999963	MONEY MARKET			03/31/2014	577.35	577.35	577.35	577.35	0.00	0.00
818999963	MONEY MARKET			03/31/2014	26,484.17	26,484.17	26,484.17	26,484.17	0.00	0.00
818999963	MONEY MARKET			04/01/2014	1,777.58	1,777.58	1,777.58	1,777.58	0.00	0.00
818999963	MONEY MARKET			04/02/2014	830.79	830.79	830.79	830.79	0.00	0.00
818999963	MONEY MARKET			04/03/2014	798.62	798.62	798.62	798.62	0.00	0.00
818999963	MONEY MARKET			04/04/2014	1,217.03	1,217.03	1,217.03	1,217.03	0.00	0.00
818999963	MONEY MARKET			04/09/2014	933.91	933.91	933.91	933.91	0.00	0.00
818999963	MONEY MARKET			04/10/2014	925.55	925.55	925.55	925.55	0.00	0.00
818999963	MONEY MARKET			04/11/2014	933.62	933.62	933.62	933.62	0.00	0.00
818999963	MONEY MARKET			04/08/2014	2,920.52	2,920.52	2,920.52	2,920.52	0.00	0.00
818999963	MONEY MARKET			04/07/2014	974.89	974.89	974.89	974.89	0.00	0.00
818999963	MONEY MARKET			04/08/2014	517,677.47	517,677.47	517,677.47	517,677.47	0.00	0.00
818999963	MONEY MARKET			04/17/2014	280,904.47	280,904.47	280,904.47	280,904.47	0.00	0.00
818999963	MONEY MARKET			04/14/2014	949.70	949.70	949.70	949.70	0.00	0.00
818999963	MONEY MARKET			04/14/2014	388,000.53	388,000.53	388,000.53	388,000.53	0.00	0.00
818999963	MONEY MARKET			04/15/2014	2,873.17	2,873.17	2,873.17	2,873.17	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/17/2014	921.33	921.33	921.33	921.33	0.00	0.00
818999963	MONEY MARKET			04/16/2014	919.38	919.38	919.38	919.38	0.00	0.00
818999963	MONEY MARKET			04/21/2014	925.19	925.19	925.19	925.19	0.00	0.00
818999963	MONEY MARKET			04/22/2014	3,686.08	3,686.08	3,686.08	3,686.08	0.00	0.00
818999963	MONEY MARKET			04/23/2014	846.51	846.51	846.51	846.51	0.00	0.00
818999963	MONEY MARKET			04/24/2014	898.67	898.67	898.67	898.67	0.00	0.00
818999963	MONEY MARKET			04/25/2014	894.47	894.47	894.47	894.47	0.00	0.00
818999963	MONEY MARKET			05/01/2014	780.46	780.46	780.46	780.46	0.00	0.00
818999963	MONEY MARKET			04/30/2014	1,021.58	1,021.58	1,021.58	1,021.58	0.00	0.00
818999963	MONEY MARKET			05/02/2014	1,160.47	1,160.47	1,160.47	1,160.47	0.00	0.00
818999963	MONEY MARKET			04/28/2014	934.54	934.54	934.54	934.54	0.00	0.00
818999963	MONEY MARKET			04/28/2014	752,939.28	752,939.28	752,939.28	752,939.28	0.00	0.00
818999963	MONEY MARKET			04/29/2014	2,814.36	2,814.36	2,814.36	2,814.36	0.00	0.00
818999963	MONEY MARKET			05/05/2014	935.11	935.11	935.11	935.11	0.00	0.00
818999963	MONEY MARKET			05/06/2014	2,810.55	2,810.55	2,810.55	2,810.55	0.00	0.00
818999963	MONEY MARKET			05/06/2014	312,917.76	312,917.76	312,917.76	312,917.76	0.00	0.00
818999963	MONEY MARKET			05/07/2014	944.93	944.93	944.93	944.93	0.00	0.00
818999963	MONEY MARKET			05/07/2014	588,244.42	588,244.42	588,244.42	588,244.42	0.00	0.00
818999963	MONEY MARKET			05/08/2014	935.52	935.52	935.52	935.52	0.00	0.00
818999963	MONEY MARKET			05/09/2014	963.55	963.55	963.55	963.55	0.00	0.00
818999963	MONEY MARKET			05/13/2014	3,463.32	3,463.32	3,463.32	3,463.32	0.00	0.00
818999963	MONEY MARKET			05/12/2014	1,126.26	1,126.26	1,126.26	1,126.26	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/14/2014	1,001.58	1,001.58	1,001.58	1,001.58	0.00	0.00
818999963	MONEY MARKET			05/14/2014	591,799.69	591,799.69	591,799.69	591,799.69	0.00	0.00
818999963	MONEY MARKET			05/15/2014	1,122.13	1,122.13	1,122.13	1,122.13	0.00	0.00
818999963	MONEY MARKET			05/16/2014	1,144.47	1,144.47	1,144.47	1,144.47	0.00	0.00
818999963	MONEY MARKET			05/16/2014	153,949.87	153,949.87	153,949.87	153,949.87	0.00	0.00
818999963	MONEY MARKET			05/23/2014	1,023.14	1,023.14	1,023.14	1,023.14	0.00	0.00
818999963	MONEY MARKET			05/22/2014	1,128.20	1,128.20	1,128.20	1,128.20	0.00	0.00
818999963	MONEY MARKET			05/19/2014	1,213.39	1,213.39	1,213.39	1,213.39	0.00	0.00
818999963	MONEY MARKET			05/20/2014	3,390.93	3,390.93	3,390.93	3,390.93	0.00	0.00
818999963	MONEY MARKET			05/21/2014	1,120.99	1,120.99	1,120.99	1,120.99	0.00	0.00
818999963	MONEY MARKET			05/28/2014	4,185.48	4,185.48	4,185.48	4,185.48	0.00	0.00
818999963	MONEY MARKET			05/29/2014	1,151.28	1,151.28	1,151.28	1,151.28	0.00	0.00
818999963	MONEY MARKET			05/30/2014	1,109.95	1,109.95	1,109.95	1,109.95	0.00	0.00
818999963	MONEY MARKET			05/30/2014	39,898.56	39,898.56	39,898.56	39,898.56	0.00	0.00
818999963	MONEY MARKET			05/27/2014	1,035.50	1,035.50	1,035.50	1,035.50	0.00	0.00
818999963	MONEY MARKET			06/06/2014	1,253.29	1,253.29	1,253.29	1,253.29	0.00	0.00
818999963	MONEY MARKET			06/02/2014	1,124.73	1,124.73	1,124.73	1,124.73	0.00	0.00
818999963	MONEY MARKET			06/03/2014	3,674.26	3,674.26	3,674.26	3,674.26	0.00	0.00
818999963	MONEY MARKET			06/05/2014	1,394.88	1,394.88	1,394.88	1,394.88	0.00	0.00
818999963	MONEY MARKET			06/04/2014	1,285.77	1,285.77	1,285.77	1,285.77	0.00	0.00
818999963	MONEY MARKET			06/09/2014	1,222.04	1,222.04	1,222.04	1,222.04	0.00	0.00
818999963	MONEY MARKET			06/09/2014	179,072.44	179,072.44	179,072.44	179,072.44	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			06/10/2014	3,665.03	3,665.03	3,665.03	3,665.03	0.00	0.00
818999963	MONEY MARKET			06/10/2014	518,699.15	518,699.15	518,699.15	518,699.15	0.00	0.00
818999963	MONEY MARKET			06/11/2014	1,212.01	1,212.01	1,212.01	1,212.01	0.00	0.00
818999963	MONEY MARKET			06/11/2014	33,126.25	33,126.25	33,126.25	33,126.25	0.00	0.00
818999963	MONEY MARKET			06/12/2014	1,201.60	1,201.60	1,201.60	1,201.60	0.00	0.00
818999963	MONEY MARKET			06/13/2014	1,103.75	1,103.75	1,103.75	1,103.75	0.00	0.00
818999963	MONEY MARKET			06/16/2014	1,109.95	1,109.95	1,109.95	1,109.95	0.00	0.00
818999963	MONEY MARKET			06/17/2014	3,356.91	3,356.91	3,356.91	3,356.91	0.00	0.00
818999963	MONEY MARKET			06/17/2014	482,105.85	482,105.85	482,105.85	482,105.85	0.00	0.00
818999963	MONEY MARKET			06/18/2014	1,091.42	1,091.42	1,091.42	1,091.42	0.00	0.00
818999963	MONEY MARKET			06/19/2014	1,008.37	1,008.37	1,008.37	1,008.37	0.00	0.00
818999963	MONEY MARKET			06/20/2014	1,065.71	1,065.71	1,065.71	1,065.71	0.00	0.00
818999963	MONEY MARKET			06/27/2014	956.92	956.92	956.92	956.92	0.00	0.00
818999963	MONEY MARKET			06/23/2014	1,080.69	1,080.69	1,080.69	1,080.69	0.00	0.00
818999963	MONEY MARKET			06/24/2014	3,218.71	3,218.71	3,218.71	3,218.71	0.00	0.00
818999963	MONEY MARKET			06/24/2014	197,036.90	197,036.90	197,036.90	197,036.90	0.00	0.00
818999963	MONEY MARKET			06/26/2014	1,036.25	1,036.25	1,036.25	1,036.25	0.00	0.00
818999963	MONEY MARKET			06/25/2014	1,162.41	1,162.41	1,162.41	1,162.41	0.00	0.00
818999963	MONEY MARKET			06/30/2014	848.34	848.34	848.34	848.34	0.00	0.00
818999963	MONEY MARKET			07/01/2014	2,460.20	2,460.20	2,460.20	2,460.20	0.00	0.00
818999963	MONEY MARKET			07/02/2014	857.07	857.07	857.07	857.07	0.00	0.00
818999963	MONEY MARKET			07/03/2014	843.85	843.85	843.85	843.85	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/11/2014	836.65	836.65	836.65	836.65	0.00	0.00
818999963	MONEY MARKET			07/10/2014	900.25	900.25	900.25	900.25	0.00	0.00
818999963	MONEY MARKET			07/09/2014	901.06	901.06	901.06	901.06	0.00	0.00
818999963	MONEY MARKET			07/10/2014	170,008.55	170,008.55	170,008.55	170,008.55	0.00	0.00
818999963	MONEY MARKET			07/07/2014	1,022.88	1,022.88	1,022.88	1,022.88	0.00	0.00
818999963	MONEY MARKET			07/07/2014	846,339.74	846,339.74	846,339.74	846,339.74	0.00	0.00
818999963	MONEY MARKET			07/08/2014	3,615.54	3,615.54	3,615.54	3,615.54	0.00	0.00
818999963	MONEY MARKET			07/08/2014	366,214.74	366,214.74	366,214.74	366,214.74	0.00	0.00
818999963	MONEY MARKET			07/14/2014	855.02	855.02	855.02	855.02	0.00	0.00
818999963	MONEY MARKET			07/15/2014	2,538.94	2,538.94	2,538.94	2,538.94	0.00	0.00
818999963	MONEY MARKET			07/16/2014	824.65	824.65	824.65	824.65	0.00	0.00
818999963	MONEY MARKET			07/17/2014	859.46	859.46	859.46	859.46	0.00	0.00
818999963	MONEY MARKET			07/18/2014	927.88	927.88	927.88	927.88	0.00	0.00
818999963	MONEY MARKET			07/22/2014	2,685.15	2,685.15	2,685.15	2,685.15	0.00	0.00
818999963	MONEY MARKET			07/21/2014	773,772.45	773,772.45	773,772.45	773,772.45	0.00	0.00
818999963	MONEY MARKET			07/23/2014	971.50	971.50	971.50	971.50	0.00	0.00
818999963	MONEY MARKET			07/24/2014	923.98	923.98	923.98	923.98	0.00	0.00
818999963	MONEY MARKET			07/25/2014	888.60	888.60	888.60	888.60	0.00	0.00
818999963	MONEY MARKET			07/21/2014	899.73	899.73	899.73	899.73	0.00	0.00
818999963	MONEY MARKET			08/01/2014	959.76	959.76	959.76	959.76	0.00	0.00
818999963	MONEY MARKET			07/28/2014	1,032.72	1,032.72	1,032.72	1,032.72	0.00	0.00
818999963	MONEY MARKET			07/29/2014	3,081.11	3,081.11	3,081.11	3,081.11	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/30/2014	1,024.76	1,024.76	1,024.76	1,024.76	0.00	0.00
818999963	MONEY MARKET			07/31/2014	959.35	959.35	959.35	959.35	0.00	0.00
818999963	MONEY MARKET			07/31/2014	505,379.35	505,379.35	505,379.35	505,379.35	0.00	0.00
818999963	MONEY MARKET			08/04/2014	1,048.01	1,048.01	1,048.01	1,048.01	0.00	0.00
818999963	MONEY MARKET			08/05/2014	552,545.53	552,545.53	552,545.53	552,545.53	0.00	0.00
818999963	MONEY MARKET			08/06/2014	962.05	962.05	962.05	962.05	0.00	0.00
818999963	MONEY MARKET			08/07/2014	949.87	949.87	949.87	949.87	0.00	0.00
818999963	MONEY MARKET			08/08/2014	949.02	949.02	949.02	949.02	0.00	0.00
818999963	MONEY MARKET			08/05/2014	2,933.10	2,933.10	2,933.10	2,933.10	0.00	0.00
818999963	MONEY MARKET			08/14/2014	230,197.53	230,197.53	230,197.53	230,197.53	0.00	0.00
818999963	MONEY MARKET			08/11/2014	966.23	966.23	966.23	966.23	0.00	0.00
818999963	MONEY MARKET			08/12/2014	2,886.92	2,886.92	2,886.92	2,886.92	0.00	0.00
818999963	MONEY MARKET			08/14/2014	980.04	980.04	980.04	980.04	0.00	0.00
818999963	MONEY MARKET			08/15/2014	962.08	962.08	962.08	962.08	0.00	0.00
818999963	MONEY MARKET			08/13/2014	975.70	975.70	975.70	975.70	0.00	0.00
818999963	MONEY MARKET			08/18/2014	984.38	984.38	984.38	984.38	0.00	0.00
818999963	MONEY MARKET			08/19/2014	2,937.50	2,937.50	2,937.50	2,937.50	0.00	0.00
818999963	MONEY MARKET			08/20/2014	970.52	970.52	970.52	970.52	0.00	0.00
818999963	MONEY MARKET			08/21/2014	968.70	968.70	968.70	968.70	0.00	0.00
818999963	MONEY MARKET			08/21/2014	625,495.98	625,495.98	625,495.98	625,495.98	0.00	0.00
818999963	MONEY MARKET			08/22/2014	877.16	877.16	877.16	877.16	0.00	0.00
818999963	MONEY MARKET			08/29/2014	867.67	867.67	867.67	867.67	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/29/2014	760.74	760.74	760.74	760.74	0.00	0.00
818999963	MONEY MARKET			08/29/2014	449,783.25	449,783.25	449,783.25	449,783.25	0.00	0.00
818999963	MONEY MARKET			08/26/2014	2,598.42	2,598.42	2,598.42	2,598.42	0.00	0.00
818999963	MONEY MARKET			08/25/2014	492,498.24	492,498.24	492,498.24	492,498.24	0.00	0.00
818999963	MONEY MARKET			08/27/2014	878.22	878.22	878.22	878.22	0.00	0.00
818999963	MONEY MARKET			08/25/2014	876.01	876.01	876.01	876.01	0.00	0.00
818999963	MONEY MARKET			09/02/2014	768.07	768.07	768.07	768.07	0.00	0.00
818999963	MONEY MARKET			09/03/2014	3,164.92	3,164.92	3,164.92	3,164.92	0.00	0.00
818999963	MONEY MARKET			09/04/2014	1,220.62	1,220.62	1,220.62	1,220.62	0.00	0.00
818999963	MONEY MARKET			09/05/2014	913.70	913.70	913.70	913.70	0.00	0.00
818999963	MONEY MARKET			09/09/2014	2,718.90	2,718.90	2,718.90	2,718.90	0.00	0.00
818999963	MONEY MARKET			09/08/2014	929.65	929.65	929.65	929.65	0.00	0.00
818999963	MONEY MARKET			09/10/2014	907.51	907.51	907.51	907.51	0.00	0.00
818999963	MONEY MARKET			09/11/2014	892.55	892.55	892.55	892.55	0.00	0.00
818999963	MONEY MARKET			09/12/2014	929.75	929.75	929.75	929.75	0.00	0.00
818999963	MONEY MARKET			09/19/2014	835.38	835.38	835.38	835.38	0.00	0.00
818999963	MONEY MARKET			09/15/2014	868.67	868.67	868.67	868.67	0.00	0.00
818999963	MONEY MARKET			09/16/2014	2,486.20	2,486.20	2,486.20	2,486.20	0.00	0.00
818999963	MONEY MARKET			09/17/2014	872.05	872.05	872.05	872.05	0.00	0.00
818999963	MONEY MARKET			09/18/2014	881.28	881.28	881.28	881.28	0.00	0.00
818999963	MONEY MARKET			09/18/2014	366,652.54	366,652.54	366,652.54	366,652.54	0.00	0.00
818999963	MONEY MARKET			09/22/2014	802.49	802.49	802.49	802.49	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/23/2014	2,482.36	2,482.36	2,482.36	2,482.36	0.00	0.00
818999963	MONEY MARKET			09/24/2014	859.58	859.58	859.58	859.58	0.00	0.00
818999963	MONEY MARKET			09/25/2014	873.23	873.23	873.23	873.23	0.00	0.00
818999963	MONEY MARKET			09/25/2014	342,891.93	342,891.93	342,891.93	342,891.93	0.00	0.00
818999963	MONEY MARKET			09/26/2014	879.85	879.85	879.85	879.85	0.00	0.00
818999963	MONEY MARKET			10/03/2014	943.34	943.34	943.34	943.34	0.00	0.00
818999963	MONEY MARKET			09/29/2014	876.18	876.18	876.18	876.18	0.00	0.00
818999963	MONEY MARKET			09/30/2014	2,576.65	2,576.65	2,576.65	2,576.65	0.00	0.00
818999963	MONEY MARKET			10/02/2014	985.63	985.63	985.63	985.63	0.00	0.00
818999963	MONEY MARKET			10/01/2014	776.61	776.61	776.61	776.61	0.00	0.00
818999963	MONEY MARKET			10/06/2014	978.90	978.90	978.90	978.90	0.00	0.00
818999963	MONEY MARKET			10/06/2014	291,556.38	291,556.38	291,556.38	291,556.38	0.00	0.00
818999963	MONEY MARKET			10/07/2014	3,160.89	3,160.89	3,160.89	3,160.89	0.00	0.00
818999963	MONEY MARKET			10/08/2014	966.79	966.79	966.79	966.79	0.00	0.00
818999963	MONEY MARKET			10/09/2014	945.68	945.68	945.68	945.68	0.00	0.00
818999963	MONEY MARKET			10/10/2014	1,057.95	1,057.95	1,057.95	1,057.95	0.00	0.00
818999963	MONEY MARKET			10/16/2014	945.42	945.42	945.42	945.42	0.00	0.00
818999963	MONEY MARKET			10/15/2014	975.54	975.54	975.54	975.54	0.00	0.00
818999963	MONEY MARKET			10/17/2014	924.00	924.00	924.00	924.00	0.00	0.00
818999963	MONEY MARKET			10/13/2014	983.69	983.69	983.69	983.69	0.00	0.00
818999963	MONEY MARKET			10/14/2014	2,950.89	2,950.89	2,950.89	2,950.89	0.00	0.00
818999963	MONEY MARKET			10/20/2014	931.07	931.07	931.07	931.07	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/21/2014	2,774.52	2,774.52	2,774.52	2,774.52	0.00	0.00
818999963	MONEY MARKET			10/22/2014	949.52	949.52	949.52	949.52	0.00	0.00
818999963	MONEY MARKET			10/23/2014	967.22	967.22	967.22	967.22	0.00	0.00
818999963	MONEY MARKET			10/23/2014	364,393.93	364,393.93	364,393.93	364,393.93	0.00	0.00
818999963	MONEY MARKET			10/24/2014	957.83	957.83	957.83	957.83	0.00	0.00
818999963	MONEY MARKET			10/24/2014	165,404.32	165,404.32	165,404.32	165,404.32	0.00	0.00
818999963	MONEY MARKET			10/28/2014	2,844.74	2,844.74	2,844.74	2,844.74	0.00	0.00
818999963	MONEY MARKET			10/27/2014	932.92	932.92	932.92	932.92	0.00	0.00
818999963	MONEY MARKET			10/29/2014	1,108.05	1,108.05	1,108.05	1,108.05	0.00	0.00
818999963	MONEY MARKET			10/30/2014	1,056.31	1,056.31	1,056.31	1,056.31	0.00	0.00
818999963	MONEY MARKET			10/31/2014	1,040.50	1,040.50	1,040.50	1,040.50	0.00	0.00
818999963	MONEY MARKET			10/31/2014	662,979.46	662,979.46	662,979.46	662,979.46	0.00	0.00
818999963	MONEY MARKET			10/31/2014	469,568.65	469,568.65	469,568.65	469,568.65	0.00	0.00
818999963	MONEY MARKET			11/07/2014	1,124.58	1,124.58	1,124.58	1,124.58	0.00	0.00
818999963	MONEY MARKET			11/05/2014	1,169.55	1,169.55	1,169.55	1,169.55	0.00	0.00
818999963	MONEY MARKET			11/06/2014	1,014.08	1,014.08	1,014.08	1,014.08	0.00	0.00
818999963	MONEY MARKET			11/03/2014	1,149.32	1,149.32	1,149.32	1,149.32	0.00	0.00
818999963	MONEY MARKET			11/04/2014	3,281.63	3,281.63	3,281.63	3,281.63	0.00	0.00
818999963	MONEY MARKET			11/05/2014	285,271.77	285,271.77	285,271.77	285,271.77	0.00	0.00
818999963	MONEY MARKET			11/10/2014	1,016.92	1,016.92	1,016.92	1,016.92	0.00	0.00
818999963	MONEY MARKET			11/11/2014	3,056.46	3,056.46	3,056.46	3,056.46	0.00	0.00
818999963	MONEY MARKET			11/12/2014	1,012.91	1,012.91	1,012.91	1,012.91	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/13/2014	1,029.33	1,029.33	1,029.33	1,029.33	0.00	0.00
818999963	MONEY MARKET			11/13/2014	809,873.63	809,873.63	809,873.63	809,873.63	0.00	0.00
818999963	MONEY MARKET			11/14/2014	968.99	968.99	968.99	968.99	0.00	0.00
818999963	MONEY MARKET			11/18/2014	2,873.46	2,873.46	2,873.46	2,873.46	0.00	0.00
818999963	MONEY MARKET			11/17/2014	806,061.25	806,061.25	806,061.25	806,061.25	0.00	0.00
818999963	MONEY MARKET			11/19/2014	949.26	949.26	949.26	949.26	0.00	0.00
818999963	MONEY MARKET			11/20/2014	960.97	960.97	960.97	960.97	0.00	0.00
818999963	MONEY MARKET			11/20/2014	187,927.64	187,927.64	187,927.64	187,927.64	0.00	0.00
818999963	MONEY MARKET			11/21/2014	971.23	971.23	971.23	971.23	0.00	0.00
818999963	MONEY MARKET			11/17/2014	1,201.95	1,201.95	1,201.95	1,201.95	0.00	0.00
818999963	MONEY MARKET			11/27/2014	926.90	926.90	926.90	926.90	0.00	0.00
818999963	MONEY MARKET			11/24/2014	956.63	956.63	956.63	956.63	0.00	0.00
818999963	MONEY MARKET			11/25/2014	2,857.78	2,857.78	2,857.78	2,857.78	0.00	0.00
818999963	MONEY MARKET			11/26/2014	959.91	959.91	959.91	959.91	0.00	0.00
818999963	MONEY MARKET			12/03/2014	977.82	977.82	977.82	977.82	0.00	0.00
818999963	MONEY MARKET			12/04/2014	989.47	989.47	989.47	989.47	0.00	0.00
818999963	MONEY MARKET			12/05/2014	992.54	992.54	992.54	992.54	0.00	0.00
818999963	MONEY MARKET			12/02/2014	2,749.60	2,749.60	2,749.60	2,749.60	0.00	0.00
818999963	MONEY MARKET			12/01/2014	1,791.17	1,791.17	1,791.17	1,791.17	0.00	0.00
818999963	MONEY MARKET			12/08/2014	988.89	988.89	988.89	988.89	0.00	0.00
818999963	MONEY MARKET			12/08/2014	238,407.10	238,407.10	238,407.10	238,407.10	0.00	0.00
818999963	MONEY MARKET			12/09/2014	2,958.81	2,958.81	2,958.81	2,958.81	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/10/2014	935.95	935.95	935.95	935.95	0.00	0.00
818999963	MONEY MARKET			12/12/2014	878.17	878.17	878.17	878.17	0.00	0.00
818999963	MONEY MARKET			12/11/2014	879.43	879.43	879.43	879.43	0.00	0.00
818999963	MONEY MARKET			12/15/2014	851.47	851.47	851.47	851.47	0.00	0.00
818999963	MONEY MARKET			12/16/2014	2,629.51	2,629.51	2,629.51	2,629.51	0.00	0.00
818999963	MONEY MARKET			12/17/2014	956.33	956.33	956.33	956.33	0.00	0.00
818999963	MONEY MARKET			12/17/2014	120,357.78	120,357.78	120,357.78	120,357.78	0.00	0.00
818999963	MONEY MARKET			12/18/2014	985.14	985.14	985.14	985.14	0.00	0.00
818999963	MONEY MARKET			12/19/2014	654.52	654.52	654.52	654.52	0.00	0.00
818999963	MONEY MARKET			12/22/2014	906.61	906.61	906.61	906.61	0.00	0.00
818999963	MONEY MARKET			12/23/2014	2,694.35	2,694.35	2,694.35	2,694.35	0.00	0.00
818999963	MONEY MARKET			12/24/2014	797.88	797.88	797.88	797.88	0.00	0.00
818999963	MONEY MARKET			12/26/2014	778.55	778.55	778.55	778.55	0.00	0.00
818999963	MONEY MARKET			12/29/2014	1,565.94	1,565.94	1,565.94	1,565.94	0.00	0.00
818999963	MONEY MARKET			12/29/2014	315,981.64	315,981.64	315,981.64	315,981.64	0.00	0.00
818999963	MONEY MARKET			12/30/2014	2,402.78	2,402.78	2,402.78	2,402.78	0.00	0.00
818999963	MONEY MARKET			12/31/2014	744.19	744.19	744.19	744.19	0.00	0.00
818999963	MONEY MARKET			12/31/2014	239,627.37	239,627.37	239,627.37	239,627.37	0.00	0.00
818999963	MONEY MARKET			01/02/2015	822.88	822.88	822.88	822.88	0.00	0.00
818999963	MONEY MARKET			01/08/2015	699.63	699.63	699.63	699.63	0.00	0.00
818999963	MONEY MARKET			01/05/2015	1,570.17	1,570.17	1,570.17	1,570.17	0.00	0.00
818999963	MONEY MARKET			01/07/2015	677.88	677.88	677.88	677.88	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/09/2015	735.18	735.18	735.18	735.18	0.00	0.00
818999963	MONEY MARKET			01/06/2015	2,196.10	2,196.10	2,196.10	2,196.10	0.00	0.00
818999963	MONEY MARKET			01/12/2015	825.09	825.09	825.09	825.09	0.00	0.00
818999963	MONEY MARKET			01/12/2015	239,800.00	239,800.00	239,800.00	239,800.00	0.00	0.00
818999963	MONEY MARKET			01/13/2015	2,341.06	2,341.06	2,341.06	2,341.06	0.00	0.00
818999963	MONEY MARKET			01/14/2015	769.47	769.47	769.47	769.47	0.00	0.00
818999963	MONEY MARKET			01/15/2015	899.88	899.88	899.88	899.88	0.00	0.00
818999963	MONEY MARKET			01/16/2015	755.29	755.29	755.29	755.29	0.00	0.00
818999963	MONEY MARKET			01/22/2015	595.71	595.71	595.71	595.71	0.00	0.00
818999963	MONEY MARKET			01/21/2015	2,988.49	2,988.49	2,988.49	2,988.49	0.00	0.00
818999963	MONEY MARKET			01/23/2015	688.92	688.92	688.92	688.92	0.00	0.00
818999963	MONEY MARKET			01/20/2015	770.85	770.85	770.85	770.85	0.00	0.00
818999963	MONEY MARKET			01/26/2015	872.80	872.80	872.80	872.80	0.00	0.00
818999963	MONEY MARKET			01/27/2015	2,733.99	2,733.99	2,733.99	2,733.99	0.00	0.00
818999963	MONEY MARKET			01/27/2015	223,630.87	223,630.87	223,630.87	223,630.87	0.00	0.00
818999963	MONEY MARKET			01/28/2015	975.65	975.65	975.65	975.65	0.00	0.00
818999963	MONEY MARKET			01/29/2015	975.64	975.64	975.64	975.64	0.00	0.00
818999963	MONEY MARKET			01/29/2015	278,197.80	278,197.80	278,197.80	278,197.80	0.00	0.00
818999963	MONEY MARKET			01/30/2015	55,128.39	55,128.39	55,128.39	55,128.39	0.00	0.00
818999963	MONEY MARKET			01/30/2015	882.12	882.12	882.12	882.12	0.00	0.00
818999963	MONEY MARKET			02/02/2015	906.57	906.57	906.57	906.57	0.00	0.00
818999963	MONEY MARKET			02/03/2015	2,750.29	2,750.29	2,750.29	2,750.29	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			02/03/2015	298,168.79	298,168.79	298,168.79	298,168.79	0.00	0.00
818999963	MONEY MARKET			02/04/2015	989.52	989.52	989.52	989.52	0.00	0.00
818999963	MONEY MARKET			02/05/2015	1,471.19	1,471.19	1,471.19	1,471.19	0.00	0.00
818999963	MONEY MARKET			02/05/2015	833,846.88	833,846.88	833,846.88	833,846.88	0.00	0.00
818999963	MONEY MARKET			02/06/2015	1,156.64	1,156.64	1,156.64	1,156.64	0.00	0.00
818999963	MONEY MARKET			02/06/2015	242,578.30	242,578.30	242,578.30	242,578.30	0.00	0.00
818999963	MONEY MARKET			02/09/2015	1,127.46	1,127.46	1,127.46	1,127.46	0.00	0.00
818999963	MONEY MARKET			02/11/2015	1,026.29	1,026.29	1,026.29	1,026.29	0.00	0.00
818999963	MONEY MARKET			02/09/2015	89,227.17	89,227.17	89,227.17	89,227.17	0.00	0.00
818999963	MONEY MARKET			02/11/2015	558,239.98	558,239.98	558,239.98	558,239.98	0.00	0.00
818999963	MONEY MARKET			02/12/2015	1,091.67	1,091.67	1,091.67	1,091.67	0.00	0.00
818999963	MONEY MARKET			02/13/2015	1,044.46	1,044.46	1,044.46	1,044.46	0.00	0.00
818999963	MONEY MARKET			02/10/2015	3,282.58	3,282.58	3,282.58	3,282.58	0.00	0.00
818999963	MONEY MARKET			02/16/2015	1,063.16	1,063.16	1,063.16	1,063.16	0.00	0.00
818999963	MONEY MARKET			02/18/2015	4,218.98	4,218.98	4,218.98	4,218.98	0.00	0.00
818999963	MONEY MARKET			02/19/2015	1,056.36	1,056.36	1,056.36	1,056.36	0.00	0.00
818999963	MONEY MARKET			02/20/2015	992.45	992.45	992.45	992.45	0.00	0.00
818999963	MONEY MARKET			02/24/2015	2,749.95	2,749.95	2,749.95	2,749.95	0.00	0.00
818999963	MONEY MARKET			02/23/2015	967.13	967.13	967.13	967.13	0.00	0.00
818999963	MONEY MARKET			02/25/2015	1,356.41	1,356.41	1,356.41	1,356.41	0.00	0.00
818999963	MONEY MARKET			02/26/2015	835.44	835.44	835.44	835.44	0.00	0.00
818999963	MONEY MARKET			02/27/2015	836.87	836.87	836.87	836.87	0.00	0.00



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818999963	MONEY MARKET			03/06/2015	691.70	691.70	691.70	691.70	0.00	0.00
818999963	MONEY MARKET			03/05/2015	700.49	700.49	700.49	700.49	0.00	0.00
818999963	MONEY MARKET			03/06/2015	261,922.68	261,922.68	261,922.68	261,922.68	0.00	0.00
818999963	MONEY MARKET			03/02/2015	760.20	760.20	760.20	760.20	0.00	0.00
818999963	MONEY MARKET			03/03/2015	2,353.16	2,353.16	2,353.16	2,353.16	0.00	0.00
818999963	MONEY MARKET			03/03/2015	503,509.30	503,509.30	503,509.30	503,509.30	0.00	0.00
818999963	MONEY MARKET			03/04/2015	775.11	775.11	775.11	775.11	0.00	0.00
818999963	MONEY MARKET			03/04/2015	434,025.83	434,025.83	434,025.83	434,025.83	0.00	0.00
818999963	MONEY MARKET			03/09/2015	696.73	696.73	696.73	696.73	0.00	0.00
818999963	MONEY MARKET			03/10/2015	2,115.99	2,115.99	2,115.99	2,115.99	0.00	0.00
818999963	MONEY MARKET			03/11/2015	707.86	707.86	707.86	707.86	0.00	0.00
818999963	MONEY MARKET			03/12/2015	688.23	688.23	688.23	688.23	0.00	0.00
818999963	MONEY MARKET			03/13/2015	726.31	726.31	726.31	726.31	0.00	0.00
818999963	MONEY MARKET			03/18/2015	716,917.34	716,917.34	716,917.34	716,917.34	0.00	0.00
818999963	MONEY MARKET			03/16/2015	737.02	737.02	737.02	737.02	0.00	0.00
818999963	MONEY MARKET			03/18/2015	744.56	744.56	744.56	744.56	0.00	0.00
818999963	MONEY MARKET			03/19/2015	750.75	750.75	750.75	750.75	0.00	0.00
818999963	MONEY MARKET			03/20/2015	705.25	705.25	705.25	705.25	0.00	0.00
818999963	MONEY MARKET			03/17/2015	2,137.52	2,137.52	2,137.52	2,137.52	0.00	0.00
818999963	MONEY MARKET			03/23/2015	716.82	716.82	716.82	716.82	0.00	0.00
818999963	MONEY MARKET			03/23/2015	814,653.26	814,653.26	814,653.26	814,653.26	0.00	0.00
818999963	MONEY MARKET			03/24/2015	2,173.38	2,173.38	2,173.38	2,173.38	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/25/2015	799.99	799.99	799.99	799.99	0.00	0.00
818999963	MONEY MARKET			03/26/2015	807.57	807.57	807.57	807.57	0.00	0.00
818999963	MONEY MARKET			03/27/2015	852.28	852.28	852.28	852.28	0.00	0.00
818999963	MONEY MARKET			03/30/2015	898.39	898.39	898.39	898.39	0.00	0.00
818999963	MONEY MARKET			03/31/2015	2,653.13	2,653.13	2,653.13	2,653.13	0.00	0.00
818999963	MONEY MARKET			03/31/2015	544,608.55	544,608.55	544,608.55	544,608.55	0.00	0.00
818999963	MONEY MARKET			04/01/2015	881.41	881.41	881.41	881.41	0.00	0.00
818999963	MONEY MARKET			04/02/2015	1,442.26	1,442.26	1,442.26	1,442.26	0.00	0.00
818999963	MONEY MARKET			04/03/2015	845.13	845.13	845.13	845.13	0.00	0.00
818999963	MONEY MARKET			04/07/2015	3,432.19	3,432.19	3,432.19	3,432.19	0.00	0.00
818999963	MONEY MARKET			04/08/2015	967.48	967.48	967.48	967.48	0.00	0.00
818999963	MONEY MARKET			04/09/2015	912.14	912.14	912.14	912.14	0.00	0.00
818999963	MONEY MARKET			04/10/2015	419,962.26	419,962.26	419,962.26	419,962.26	0.00	0.00
818999963	MONEY MARKET			04/10/2015	983.84	983.84	983.84	983.84	0.00	0.00
818999963	MONEY MARKET			04/13/2015	911.04	911.04	911.04	911.04	0.00	0.00
818999963	MONEY MARKET			04/14/2015	2,724.47	2,724.47	2,724.47	2,724.47	0.00	0.00
818999963	MONEY MARKET			04/14/2015	597,083.64	597,083.64	597,083.64	597,083.64	0.00	0.00
818999963	MONEY MARKET			04/15/2015	947.37	947.37	947.37	947.37	0.00	0.00
818999963	MONEY MARKET			04/16/2015	911.31	911.31	911.31	911.31	0.00	0.00
818999963	MONEY MARKET			04/17/2015	891.01	891.01	891.01	891.01	0.00	0.00
818999963	MONEY MARKET			04/23/2015	983.15	983.15	983.15	983.15	0.00	0.00
818999963	MONEY MARKET			04/22/2015	848.55	848.55	848.55	848.55	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/24/2015	926.40	926.40	926.40	926.40	0.00	0.00
818999963	MONEY MARKET			04/20/2015	873.53	873.53	873.53	873.53	0.00	0.00
818999963	MONEY MARKET			04/20/2015	326,413.83	326,413.83	326,413.83	326,413.83	0.00	0.00
818999963	MONEY MARKET			04/21/2015	2,620.89	2,620.89	2,620.89	2,620.89	0.00	0.00
818999963	MONEY MARKET			04/27/2015	1,005.61	1,005.61	1,005.61	1,005.61	0.00	0.00
818999963	MONEY MARKET			04/27/2015	326,312.72	326,312.72	326,312.72	326,312.72	0.00	0.00
818999963	MONEY MARKET			04/28/2015	2,989.32	2,989.32	2,989.32	2,989.32	0.00	0.00
818999963	MONEY MARKET			04/29/2015	1,004.70	1,004.70	1,004.70	1,004.70	0.00	0.00
818999963	MONEY MARKET			04/30/2015	1,116.71	1,116.71	1,116.71	1,116.71	0.00	0.00
818999963	MONEY MARKET			05/01/2015	971.09	971.09	971.09	971.09	0.00	0.00
818999963	MONEY MARKET			05/05/2015	2,952.81	2,952.81	2,952.81	2,952.81	0.00	0.00
818999963	MONEY MARKET			05/04/2015	366,238.68	366,238.68	366,238.68	366,238.68	0.00	0.00
818999963	MONEY MARKET			05/06/2015	940.42	940.42	940.42	940.42	0.00	0.00
818999963	MONEY MARKET			05/07/2015	794.30	794.30	794.30	794.30	0.00	0.00
818999963	MONEY MARKET			05/08/2015	854.99	854.99	854.99	854.99	0.00	0.00
818999963	MONEY MARKET			05/08/2015	101,445.50	101,445.50	101,445.50	101,445.50	0.00	0.00
818999963	MONEY MARKET			05/04/2015	998.93	998.93	998.93	998.93	0.00	0.00
818999963	MONEY MARKET			05/15/2015	778.43	778.43	778.43	778.43	0.00	0.00
818999963	MONEY MARKET			05/11/2015	812.02	812.02	812.02	812.02	0.00	0.00
818999963	MONEY MARKET			05/12/2015	2,383.40	2,383.40	2,383.40	2,383.40	0.00	0.00
818999963	MONEY MARKET			05/13/2015	788.59	788.59	788.59	788.59	0.00	0.00
818999963	MONEY MARKET			05/14/2015	844.01	844.01	844.01	844.01	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/18/2015	798.98	798.98	798.98	798.98	0.00	0.00
818999963	MONEY MARKET			05/20/2015	842.69	842.69	842.69	842.69	0.00	0.00
818999963	MONEY MARKET			05/21/2015	877.68	877.68	877.68	877.68	0.00	0.00
818999963	MONEY MARKET			05/22/2015	932.57	932.57	932.57	932.57	0.00	0.00
818999963	MONEY MARKET			05/19/2015	2,449.73	2,449.73	2,449.73	2,449.73	0.00	0.00
818999963	MONEY MARKET			05/26/2015	809.99	809.99	809.99	809.99	0.00	0.00
818999963	MONEY MARKET			05/26/2015	487,903.00	487,903.00	487,903.00	487,903.00	0.00	0.00
818999963	MONEY MARKET			05/27/2015	3,245.18	3,245.18	3,245.18	3,245.18	0.00	0.00
818999963	MONEY MARKET			05/29/2015	862.29	862.29	862.29	862.29	0.00	0.00
818999963	MONEY MARKET			05/28/2015	879.81	879.81	879.81	879.81	0.00	0.00
818999963	MONEY MARKET			06/01/2015	841.01	841.01	841.01	841.01	0.00	0.00
818999963	MONEY MARKET			06/02/2015	2,730.60	2,730.60	2,730.60	2,730.60	0.00	0.00
818999963	MONEY MARKET			06/02/2015	716,397.14	716,397.14	716,397.14	716,397.14	0.00	0.00
818999963	MONEY MARKET			06/03/2015	881.13	881.13	881.13	881.13	0.00	0.00
818999963	MONEY MARKET			06/04/2015	901.92	901.92	901.92	901.92	0.00	0.00
818999963	MONEY MARKET			06/04/2015	309,953.30	309,953.30	309,953.30	309,953.30	0.00	0.00
818999963	MONEY MARKET			06/05/2015	907.27	907.27	907.27	907.27	0.00	0.00
818999963	MONEY MARKET			06/05/2015	175,422.50	175,422.50	175,422.50	175,422.50	0.00	0.00
818999963	MONEY MARKET			06/12/2015	1,141.91	1,141.91	1,141.91	1,141.91	0.00	0.00
818999963	MONEY MARKET			06/10/2015	1,235.60	1,235.60	1,235.60	1,235.60	0.00	0.00
818999963	MONEY MARKET			06/09/2015	3,443.38	3,443.38	3,443.38	3,443.38	0.00	0.00
818999963	MONEY MARKET			06/11/2015	1,303.00	1,303.00	1,303.00	1,303.00	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			06/08/2015	1,074.96	1,074.96	1,074.96	1,074.96	0.00	0.00
818999963	MONEY MARKET			06/15/2015	1,250.16	1,250.16	1,250.16	1,250.16	0.00	0.00
818999963	MONEY MARKET			06/16/2015	3,648.79	3,648.79	3,648.79	3,648.79	0.00	0.00
818999963	MONEY MARKET			06/17/2015	1,227.49	1,227.49	1,227.49	1,227.49	0.00	0.00
818999963	MONEY MARKET			06/18/2015	1,294.11	1,294.11	1,294.11	1,294.11	0.00	0.00
818999963	MONEY MARKET			06/19/2015	1,299.28	1,299.28	1,299.28	1,299.28	0.00	0.00
818999963	MONEY MARKET			06/24/2015	1,188.93	1,188.93	1,188.93	1,188.93	0.00	0.00
818999963	MONEY MARKET			06/23/2015	3,612.35	3,612.35	3,612.35	3,612.35	0.00	0.00
818999963	MONEY MARKET			06/25/2015	1,223.18	1,223.18	1,223.18	1,223.18	0.00	0.00
818999963	MONEY MARKET			06/26/2015	1,209.33	1,209.33	1,209.33	1,209.33	0.00	0.00
818999963	MONEY MARKET			06/22/2015	1,222.81	1,222.81	1,222.81	1,222.81	0.00	0.00
818999963	MONEY MARKET			06/29/2015	1,258.51	1,258.51	1,258.51	1,258.51	0.00	0.00
818999963	MONEY MARKET			06/30/2015	3,711.84	3,711.84	3,711.84	3,711.84	0.00	0.00
818999963	MONEY MARKET			07/01/2015	1,156.68	1,156.68	1,156.68	1,156.68	0.00	0.00
818999963	MONEY MARKET			07/02/2015	1,210.70	1,210.70	1,210.70	1,210.70	0.00	0.00
818999963	MONEY MARKET			07/03/2015	1,213.02	1,213.02	1,213.02	1,213.02	0.00	0.00
818999963	MONEY MARKET			07/08/2015	1,240.86	1,240.86	1,240.86	1,240.86	0.00	0.00
818999963	MONEY MARKET			07/08/2015	316,141.47	316,141.47	316,141.47	316,141.47	0.00	0.00
818999963	MONEY MARKET			07/07/2015	4,806.90	4,806.90	4,806.90	4,806.90	0.00	0.00
818999963	MONEY MARKET			07/09/2015	1,161.27	1,161.27	1,161.27	1,161.27	0.00	0.00
818999963	MONEY MARKET			07/10/2015	1,172.07	1,172.07	1,172.07	1,172.07	0.00	0.00
818999963	MONEY MARKET			07/11/2015	1,202.46	1,202.46	1,202.46	1,202.46	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/14/2015	3,522.56	3,522.56	3,522.56	3,522.56	0.00	0.00
818999963	MONEY MARKET			07/15/2015	1,177.90	1,177.90	1,177.90	1,177.90	0.00	0.00
818999963	MONEY MARKET			07/16/2015	1,204.21	1,204.21	1,204.21	1,204.21	0.00	0.00
818999963	MONEY MARKET			07/17/2015	1,185.87	1,185.87	1,185.87	1,185.87	0.00	0.00
818999963	MONEY MARKET			07/22/2015	1,235.56	1,235.56	1,235.56	1,235.56	0.00	0.00
818999963	MONEY MARKET			07/21/2015	3,504.75	3,504.75	3,504.75	3,504.75	0.00	0.00
818999963	MONEY MARKET			07/23/2015	1,234.77	1,234.77	1,234.77	1,234.77	0.00	0.00
818999963	MONEY MARKET			07/24/2015	1,154.54	1,154.54	1,154.54	1,154.54	0.00	0.00
818999963	MONEY MARKET			07/20/2015	1,283.40	1,283.40	1,283.40	1,283.40	0.00	0.00
818999963	MONEY MARKET			07/27/2015	976.38	976.38	976.38	976.38	0.00	0.00
818999963	MONEY MARKET			07/28/2015	2,893.36	2,893.36	2,893.36	2,893.36	0.00	0.00
818999963	MONEY MARKET			07/29/2015	941.60	941.60	941.60	941.60	0.00	0.00
818999963	MONEY MARKET			07/30/2015	937.88	937.88	937.88	937.88	0.00	0.00
818999963	MONEY MARKET			07/31/2015	1,060.08	1,060.08	1,060.08	1,060.08	0.00	0.00
818999963	MONEY MARKET			08/06/2015	1,026.19	1,026.19	1,026.19	1,026.19	0.00	0.00
818999963	MONEY MARKET			08/07/2015	1,030.92	1,030.92	1,030.92	1,030.92	0.00	0.00
818999963	MONEY MARKET			08/04/2015	418,731.63	418,731.63	418,731.63	418,731.63	0.00	0.00
818999963	MONEY MARKET			08/04/2015	2,726.03	2,726.03	2,726.03	2,726.03	0.00	0.00
818999963	MONEY MARKET			08/05/2015	1,030.01	1,030.01	1,030.01	1,030.01	0.00	0.00
818999963	MONEY MARKET			08/03/2015	849.36	849.36	849.36	849.36	0.00	0.00
818999963	MONEY MARKET			08/10/2015	994.36	994.36	994.36	994.36	0.00	0.00
818999963	MONEY MARKET			08/11/2015	3,035.14	3,035.14	3,035.14	3,035.14	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/12/2015	1,128.04	1,128.04	1,128.04	1,128.04	0.00	0.00
818999963	MONEY MARKET			08/13/2015	974.01	974.01	974.01	974.01	0.00	0.00
818999963	MONEY MARKET			08/14/2015	1,074.99	1,074.99	1,074.99	1,074.99	0.00	0.00
818999963	MONEY MARKET			08/18/2015	2,987.09	2,987.09	2,987.09	2,987.09	0.00	0.00
818999963	MONEY MARKET			08/17/2015	979.64	979.64	979.64	979.64	0.00	0.00
818999963	MONEY MARKET			08/19/2015	1,024.65	1,024.65	1,024.65	1,024.65	0.00	0.00
818999963	MONEY MARKET			08/20/2015	1,056.77	1,056.77	1,056.77	1,056.77	0.00	0.00
818999963	MONEY MARKET			08/21/2015	986.48	986.48	986.48	986.48	0.00	0.00
818999963	MONEY MARKET			08/24/2015	839.30	839.30	839.30	839.30	0.00	0.00
818999963	MONEY MARKET			08/25/2015	2,549.68	2,549.68	2,549.68	2,549.68	0.00	0.00
818999963	MONEY MARKET			08/26/2015	819.08	819.08	819.08	819.08	0.00	0.00
818999963	MONEY MARKET			08/27/2015	819.57	819.57	819.57	819.57	0.00	0.00
818999963	MONEY MARKET			08/28/2015	739.69	739.69	739.69	739.69	0.00	0.00
818999963	MONEY MARKET			09/01/2015	2,229.18	2,229.18	2,229.18	2,229.18	0.00	0.00
818999963	MONEY MARKET			09/02/2015	872.63	872.63	872.63	872.63	0.00	0.00
818999963	MONEY MARKET			09/03/2015	729.41	729.41	729.41	729.41	0.00	0.00
818999963	MONEY MARKET			09/04/2015	479.70	479.70	479.70	479.70	0.00	0.00
818999963	MONEY MARKET			08/31/2015	688.03	688.03	688.03	688.03	0.00	0.00
818999963	MONEY MARKET			09/08/2015	1,195.67	1,195.67	1,195.67	1,195.67	0.00	0.00
818999963	MONEY MARKET			09/09/2015	3,681.72	3,681.72	3,681.72	3,681.72	0.00	0.00
818999963	MONEY MARKET			09/10/2015	920.23	920.23	920.23	920.23	0.00	0.00
818999963	MONEY MARKET			09/11/2015	1,073.31	1,073.31	1,073.31	1,073.31	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/15/2015	2,866.01	2,866.01	2,866.01	2,866.01	0.00	0.00
818999963	MONEY MARKET			09/14/2015	842,269.99	842,269.99	842,269.99	842,269.99	0.00	0.00
818999963	MONEY MARKET			09/16/2015	696.21	696.21	696.21	696.21	0.00	0.00
818999963	MONEY MARKET			09/17/2015	776.43	776.43	776.43	776.43	0.00	0.00
818999963	MONEY MARKET			09/18/2015	796.58	796.58	796.58	796.58	0.00	0.00
818999963	MONEY MARKET			09/14/2015	1,074.61	1,074.61	1,074.61	1,074.61	0.00	0.00
818999963	MONEY MARKET			09/25/2015	61,517.04	61,517.04	61,517.04	61,517.04	0.00	0.00
818999963	MONEY MARKET			09/21/2015	899.53	899.53	899.53	899.53	0.00	0.00
818999963	MONEY MARKET			09/22/2015	2,409.28	2,409.28	2,409.28	2,409.28	0.00	0.00
818999963	MONEY MARKET			09/23/2015	831.11	831.11	831.11	831.11	0.00	0.00
818999963	MONEY MARKET			09/24/2015	740.22	740.22	740.22	740.22	0.00	0.00
818999963	MONEY MARKET			09/25/2015	721.65	721.65	721.65	721.65	0.00	0.00
818999963	MONEY MARKET			09/30/2015	1,285.64	1,285.64	1,285.64	1,285.64	0.00	0.00
818999963	MONEY MARKET			10/01/2015	687.34	687.34	687.34	687.34	0.00	0.00
818999963	MONEY MARKET			10/02/2015	755.64	755.64	755.64	755.64	0.00	0.00
818999963	MONEY MARKET			09/28/2015	976.78	976.78	976.78	976.78	0.00	0.00
818999963	MONEY MARKET			09/29/2015	2,947.77	2,947.77	2,947.77	2,947.77	0.00	0.00
818999963	MONEY MARKET			10/05/2015	865.55	865.55	865.55	865.55	0.00	0.00
818999963	MONEY MARKET			10/06/2015	2,595.32	2,595.32	2,595.32	2,595.32	0.00	0.00
818999963	MONEY MARKET			10/07/2015	884.61	884.61	884.61	884.61	0.00	0.00
818999963	MONEY MARKET			10/09/2015	935.15	935.15	935.15	935.15	0.00	0.00
818999963	MONEY MARKET			10/08/2015	838.96	838.96	838.96	838.96	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/12/2015	1,165.31	1,165.31	1,165.31	1,165.31	0.00	0.00
818999963	MONEY MARKET			10/13/2015	2,950.32	2,950.32	2,950.32	2,950.32	0.00	0.00
818999963	MONEY MARKET			10/14/2015	1,219.28	1,219.28	1,219.28	1,219.28	0.00	0.00
818999963	MONEY MARKET			10/15/2015	1,239.96	1,239.96	1,239.96	1,239.96	0.00	0.00
818999963	MONEY MARKET			10/16/2015	1,058.48	1,058.48	1,058.48	1,058.48	0.00	0.00
818999963	MONEY MARKET			10/19/2015	1,276.13	1,276.13	1,276.13	1,276.13	0.00	0.00
818999963	MONEY MARKET			10/20/2015	3,520.03	3,520.03	3,520.03	3,520.03	0.00	0.00
818999963	MONEY MARKET			10/21/2015	1,063.90	1,063.90	1,063.90	1,063.90	0.00	0.00
818999963	MONEY MARKET			10/22/2015	1,058.28	1,058.28	1,058.28	1,058.28	0.00	0.00
818999963	MONEY MARKET			10/23/2015	1,054.71	1,054.71	1,054.71	1,054.71	0.00	0.00
818999963	MONEY MARKET			10/27/2015	3,199.41	3,199.41	3,199.41	3,199.41	0.00	0.00
818999963	MONEY MARKET			10/28/2015	1,122.62	1,122.62	1,122.62	1,122.62	0.00	0.00
818999963	MONEY MARKET			10/29/2015	1,140.76	1,140.76	1,140.76	1,140.76	0.00	0.00
818999963	MONEY MARKET			10/30/2015	1,086.85	1,086.85	1,086.85	1,086.85	0.00	0.00
818999963	MONEY MARKET			10/26/2015	1,056.97	1,056.97	1,056.97	1,056.97	0.00	0.00
818999963	MONEY MARKET			11/02/2015	1,039.53	1,039.53	1,039.53	1,039.53	0.00	0.00
818999963	MONEY MARKET			11/03/2015	2,811.47	2,811.47	2,811.47	2,811.47	0.00	0.00
818999963	MONEY MARKET			11/04/2015	689.36	689.36	689.36	689.36	0.00	0.00
818999963	MONEY MARKET			11/05/2015	767.08	767.08	767.08	767.08	0.00	0.00
818999963	MONEY MARKET			11/06/2015	780.58	780.58	780.58	780.58	0.00	0.00
818999963	MONEY MARKET			11/10/2015	2,261.46	2,261.46	2,261.46	2,261.46	0.00	0.00
818999963	MONEY MARKET			11/09/2015	762.91	762.91	762.91	762.91	0.00	0.00



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818999963	MONEY MARKET			11/11/2015	749.69	749.69	749.69	749.69	0.00	0.00
818999963	MONEY MARKET			11/12/2015	745.25	745.25	745.25	745.25	0.00	0.00
818999963	MONEY MARKET			11/13/2015	818.11	818.11	818.11	818.11	0.00	0.00
818999963	MONEY MARKET			11/19/2015	742,713.43	742,713.43	742,713.43	742,713.43	0.00	0.00
818999963	MONEY MARKET			11/20/2015	723.23	723.23	723.23	723.23	0.00	0.00
818999963	MONEY MARKET			11/16/2015	814.34	814.34	814.34	814.34	0.00	0.00
818999963	MONEY MARKET			11/17/2015	2,379.64	2,379.64	2,379.64	2,379.64	0.00	0.00
818999963	MONEY MARKET			11/18/2015	783.03	783.03	783.03	783.03	0.00	0.00
818999963	MONEY MARKET			11/19/2015	800.88	800.88	800.88	800.88	0.00	0.00
818999963	MONEY MARKET			11/24/2015	2,225.68	2,225.68	2,225.68	2,225.68	0.00	0.00
818999963	MONEY MARKET			11/25/2015	740.62	740.62	740.62	740.62	0.00	0.00
818999963	MONEY MARKET			11/26/2015	798.89	798.89	798.89	798.89	0.00	0.00
818999963	MONEY MARKET			11/23/2015	744.09	744.09	744.09	744.09	0.00	0.00
818999963	MONEY MARKET			12/04/2015	739.26	739.26	739.26	739.26	0.00	0.00
818999963	MONEY MARKET			11/30/2015	1,553.32	1,553.32	1,553.32	1,553.32	0.00	0.00
818999963	MONEY MARKET			11/30/2015	105,520.71	105,520.71	105,520.71	105,520.71	0.00	0.00
818999963	MONEY MARKET			12/01/2015	2,338.14	2,338.14	2,338.14	2,338.14	0.00	0.00
818999963	MONEY MARKET			12/02/2015	799.43	799.43	799.43	799.43	0.00	0.00
818999963	MONEY MARKET			12/03/2015	767.22	767.22	767.22	767.22	0.00	0.00
818999963	MONEY MARKET			12/02/2015	464,114.67	464,114.67	464,114.67	464,114.67	0.00	0.00
818999963	MONEY MARKET			12/07/2015	813.30	813.30	813.30	813.30	0.00	0.00
818999963	MONEY MARKET			12/08/2015	2,330.80	2,330.80	2,330.80	2,330.80	0.00	0.00



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818999963	MONEY MARKET			12/09/2015	779.29	779.29	779.29	779.29	0.00	0.00
818999963	MONEY MARKET			12/10/2015	852.56	852.56	852.56	852.56	0.00	0.00
818999963	MONEY MARKET			12/11/2015	829.54	829.54	829.54	829.54	0.00	0.00
818999963	MONEY MARKET			12/18/2015	969.06	969.06	969.06	969.06	0.00	0.00
818999963	MONEY MARKET			12/17/2015	964.65	964.65	964.65	964.65	0.00	0.00
818999963	MONEY MARKET			12/14/2015	929.85	929.85	929.85	929.85	0.00	0.00
818999963	MONEY MARKET			12/15/2015	2,808.69	2,808.69	2,808.69	2,808.69	0.00	0.00
818999963	MONEY MARKET			12/16/2015	749.47	749.47	749.47	749.47	0.00	0.00
818999963	MONEY MARKET			12/22/2015	2,690.09	2,690.09	2,690.09	2,690.09	0.00	0.00
818999963	MONEY MARKET			12/23/2015	809.32	809.32	809.32	809.32	0.00	0.00
818999963	MONEY MARKET			12/24/2015	962.89	962.89	962.89	962.89	0.00	0.00
818999963	MONEY MARKET			12/24/2015	528,343.69	528,343.69	528,343.69	528,343.69	0.00	0.00
818999963	MONEY MARKET			12/21/2015	919.60	919.60	919.60	919.60	0.00	0.00
818999963	MONEY MARKET			12/28/2015	941.08	941.08	941.08	941.08	0.00	0.00
818999963	MONEY MARKET			12/29/2015	3,617.55	3,617.55	3,617.55	3,617.55	0.00	0.00
818999963	MONEY MARKET			12/31/2015	891.36	891.36	891.36	891.36	0.00	0.00
818999963	MONEY MARKET			12/30/2015	869.27	869.27	869.27	869.27	0.00	0.00
818999963	MONEY MARKET			01/05/2016	3,515.68	3,515.68	3,515.68	3,515.68	0.00	0.00
818999963	MONEY MARKET			01/04/2016	859.44	859.44	859.44	859.44	0.00	0.00
818999963	MONEY MARKET			01/06/2016	1,025.94	1,025.94	1,025.94	1,025.94	0.00	0.00
818999963	MONEY MARKET			01/06/2016	471,635.89	471,635.89	471,635.89	471,635.89	0.00	0.00
818999963	MONEY MARKET			01/07/2016	1,038.71	1,038.71	1,038.71	1,038.71	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/07/2016	341,328.47	341,328.47	341,328.47	341,328.47	0.00	0.00
818999963	MONEY MARKET			01/08/2016	1,022.52	1,022.52	1,022.52	1,022.52	0.00	0.00
818999963	MONEY MARKET			01/08/2016	4,652.62	4,652.62	4,652.62	4,652.62	0.00	0.00
818999963	MONEY MARKET			01/15/2016	900.74	900.74	900.74	900.74	0.00	0.00
818999963	MONEY MARKET			01/13/2016	945.77	945.77	945.77	945.77	0.00	0.00
818999963	MONEY MARKET			01/12/2016	2,979.82	2,979.82	2,979.82	2,979.82	0.00	0.00
818999963	MONEY MARKET			01/14/2016	890.31	890.31	890.31	890.31	0.00	0.00
818999963	MONEY MARKET			01/11/2016	989.95	989.95	989.95	989.95	0.00	0.00
818999963	MONEY MARKET			01/19/2016	913.53	913.53	913.53	913.53	0.00	0.00
818999963	MONEY MARKET			01/19/2016	131,933.11	131,933.11	131,933.11	131,933.11	0.00	0.00
818999963	MONEY MARKET			01/20/2016	4,044.88	4,044.88	4,044.88	4,044.88	0.00	0.00
818999963	MONEY MARKET			01/20/2016	477,804.39	477,804.39	477,804.39	477,804.39	0.00	0.00
818999963	MONEY MARKET			01/21/2016	1,227.64	1,227.64	1,227.64	1,227.64	0.00	0.00
818999963	MONEY MARKET			01/22/2016	1,337.38	1,337.38	1,337.38	1,337.38	0.00	0.00
818999963	MONEY MARKET			01/26/2016	4,041.08	4,041.08	4,041.08	4,041.08	0.00	0.00
818999963	MONEY MARKET			01/25/2016	1,347.02	1,347.02	1,347.02	1,347.02	0.00	0.00
818999963	MONEY MARKET			01/27/2016	1,393.52	1,393.52	1,393.52	1,393.52	0.00	0.00
818999963	MONEY MARKET			01/27/2016	679,575.17	679,575.17	679,575.17	679,575.17	0.00	0.00
818999963	MONEY MARKET			01/28/2016	1,343.70	1,343.70	1,343.70	1,343.70	0.00	0.00
818999963	MONEY MARKET			01/29/2016	1,381.14	1,381.14	1,381.14	1,381.14	0.00	0.00
818999963	MONEY MARKET			02/01/2016	1,275.78	1,275.78	1,275.78	1,275.78	0.00	0.00
818999963	MONEY MARKET			02/02/2016	4,056.43	4,056.43	4,056.43	4,056.43	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			02/03/2016	1,382.24	1,382.24	1,382.24	1,382.24	0.00	0.00
818999963	MONEY MARKET			02/03/2016	510,510.87	510,510.87	510,510.87	510,510.87	0.00	0.00
818999963	MONEY MARKET			02/04/2016	1,457.16	1,457.16	1,457.16	1,457.16	0.00	0.00
818999963	MONEY MARKET			02/05/2016	1,387.36	1,387.36	1,387.36	1,387.36	0.00	0.00
818999963	MONEY MARKET			02/08/2016	1,377.29	1,377.29	1,377.29	1,377.29	0.00	0.00
818999963	MONEY MARKET			02/09/2016	4,160.98	4,160.98	4,160.98	4,160.98	0.00	0.00
818999963	MONEY MARKET			02/09/2016	94,085.20	94,085.20	94,085.20	94,085.20	0.00	0.00
818999963	MONEY MARKET			02/10/2016	1,239.49	1,239.49	1,239.49	1,239.49	0.00	0.00
818999963	MONEY MARKET			02/11/2016	1,324.76	1,324.76	1,324.76	1,324.76	0.00	0.00
818999963	MONEY MARKET			02/12/2016	1,119.21	1,119.21	1,119.21	1,119.21	0.00	0.00
818999963	MONEY MARKET			02/18/2016	588,093.36	588,093.36	588,093.36	588,093.36	0.00	0.00
818999963	MONEY MARKET			02/16/2016	1,009.44	1,009.44	1,009.44	1,009.44	0.00	0.00
818999963	MONEY MARKET			02/17/2016	3,767.94	3,767.94	3,767.94	3,767.94	0.00	0.00
818999963	MONEY MARKET			02/18/2016	1,002.85	1,002.85	1,002.85	1,002.85	0.00	0.00
818999963	MONEY MARKET			02/19/2016	980.37	980.37	980.37	980.37	0.00	0.00
818999963	MONEY MARKET			02/17/2016	627,938.50	627,938.50	627,938.50	627,938.50	0.00	0.00
818999963	MONEY MARKET			02/22/2016	1,018.77	1,018.77	1,018.77	1,018.77	0.00	0.00
818999963	MONEY MARKET			02/23/2016	3,109.79	3,109.79	3,109.79	3,109.79	0.00	0.00
818999963	MONEY MARKET			02/24/2016	1,121.22	1,121.22	1,121.22	1,121.22	0.00	0.00
818999963	MONEY MARKET			02/25/2016	1,125.89	1,125.89	1,125.89	1,125.89	0.00	0.00
818999963	MONEY MARKET			02/26/2016	1,167.83	1,167.83	1,167.83	1,167.83	0.00	0.00
818999963	MONEY MARKET			03/04/2016	779,239.07	779,239.07	779,239.07	779,239.07	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/01/2016	3,618.43	3,618.43	3,618.43	3,618.43	0.00	0.00
818999963	MONEY MARKET			03/03/2016	1,067.53	1,067.53	1,067.53	1,067.53	0.00	0.00
818999963	MONEY MARKET			02/29/2016	1,078.50	1,078.50	1,078.50	1,078.50	0.00	0.00
818999963	MONEY MARKET			03/04/2016	1,079.76	1,079.76	1,079.76	1,079.76	0.00	0.00
818999963	MONEY MARKET			03/02/2016	798.98	798.98	798.98	798.98	0.00	0.00
818999963	MONEY MARKET			03/07/2016	1,156.10	1,156.10	1,156.10	1,156.10	0.00	0.00
818999963	MONEY MARKET			03/08/2016	3,618.50	3,618.50	3,618.50	3,618.50	0.00	0.00
818999963	MONEY MARKET			03/09/2016	1,255.34	1,255.34	1,255.34	1,255.34	0.00	0.00
818999963	MONEY MARKET			03/09/2016	583,287.12	583,287.12	583,287.12	583,287.12	0.00	0.00
818999963	MONEY MARKET			03/10/2016	1,335.82	1,335.82	1,335.82	1,335.82	0.00	0.00
818999963	MONEY MARKET			03/11/2016	1,288.25	1,288.25	1,288.25	1,288.25	0.00	0.00
818999963	MONEY MARKET			03/15/2016	4,600.34	4,600.34	4,600.34	4,600.34	0.00	0.00
818999963	MONEY MARKET			03/14/2016	1,553.33	1,553.33	1,553.33	1,553.33	0.00	0.00
818999963	MONEY MARKET			03/16/2016	1,259.47	1,259.47	1,259.47	1,259.47	0.00	0.00
818999963	MONEY MARKET			03/17/2016	1,551.47	1,551.47	1,551.47	1,551.47	0.00	0.00
818999963	MONEY MARKET			03/18/2016	1,471.42	1,471.42	1,471.42	1,471.42	0.00	0.00
818999963	MONEY MARKET			03/21/2016	1,361.78	1,361.78	1,361.78	1,361.78	0.00	0.00
818999963	MONEY MARKET			03/22/2016	4,024.50	4,024.50	4,024.50	4,024.50	0.00	0.00
818999963	MONEY MARKET			03/23/2016	1,314.95	1,314.95	1,314.95	1,314.95	0.00	0.00
818999963	MONEY MARKET			03/24/2016	1,267.45	1,267.45	1,267.45	1,267.45	0.00	0.00
818999963	MONEY MARKET			03/28/2016	284,814.64	284,814.64	284,814.64	284,814.64	0.00	0.00
818999963	MONEY MARKET			03/29/2016	1,320.57	1,320.57	1,320.57	1,320.57	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/29/2016	5,301.37	5,301.37	5,301.37	5,301.37	0.00	0.00
818999963	MONEY MARKET			03/30/2016	1,451.00	1,451.00	1,451.00	1,451.00	0.00	0.00
818999963	MONEY MARKET			03/31/2016	1,431.73	1,431.73	1,431.73	1,431.73	0.00	0.00
818999963	MONEY MARKET			04/01/2016	1,000.06	1,000.06	1,000.06	1,000.06	0.00	0.00
818999963	MONEY MARKET			04/04/2016	2,231.83	2,231.83	2,231.83	2,231.83	0.00	0.00
818999963	MONEY MARKET			04/05/2016	6,434.48	6,434.48	6,434.48	6,434.48	0.00	0.00
818999963	MONEY MARKET			04/06/2016	2,058.00	2,058.00	2,058.00	2,058.00	0.00	0.00
818999963	MONEY MARKET			04/07/2016	2,033.26	2,033.26	2,033.26	2,033.26	0.00	0.00
818999963	MONEY MARKET			04/08/2016	543,845.24	543,845.24	543,845.24	543,845.24	0.00	0.00
818999963	MONEY MARKET			04/08/2016	2,011.88	2,011.88	2,011.88	2,011.88	0.00	0.00
818999963	MONEY MARKET			04/11/2016	1,932.11	1,932.11	1,932.11	1,932.11	0.00	0.00
818999963	MONEY MARKET			04/12/2016	5,858.43	5,858.43	5,858.43	5,858.43	0.00	0.00
818999963	MONEY MARKET			04/13/2016	2,107.83	2,107.83	2,107.83	2,107.83	0.00	0.00
818999963	MONEY MARKET			04/14/2016	2,271.51	2,271.51	2,271.51	2,271.51	0.00	0.00
818999963	MONEY MARKET			04/15/2016	2,294.59	2,294.59	2,294.59	2,294.59	0.00	0.00
818999963	MONEY MARKET			04/15/2016	973,420.51	973,420.51	973,420.51	973,420.51	0.00	0.00
818999963	MONEY MARKET			04/22/2016	2,409.38	2,409.38	2,409.38	2,409.38	0.00	0.00
818999963	MONEY MARKET			04/20/2016	2,343.64	2,343.64	2,343.64	2,343.64	0.00	0.00
818999963	MONEY MARKET			04/21/2016	3,383.43	3,383.43	3,383.43	3,383.43	0.00	0.00
818999963	MONEY MARKET			04/20/2016	407,235.88	407,235.88	407,235.88	407,235.88	0.00	0.00
818999963	MONEY MARKET			04/18/2016	2,334.97	2,334.97	2,334.97	2,334.97	0.00	0.00
818999963	MONEY MARKET			04/19/2016	5,979.12	5,979.12	5,979.12	5,979.12	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/19/2016	1,336,686.44	1,336,686.44	1,336,686.44	1,336,686.44	0.00	0.00
818999963	MONEY MARKET			04/29/2016	53,257.54	53,257.54	53,257.54	53,257.54	0.00	0.00
818999963	MONEY MARKET			04/25/2016	2,440.83	2,440.83	2,440.83	2,440.83	0.00	0.00
818999963	MONEY MARKET			04/25/2016	1,290,849.94	1,290,849.94	1,290,849.94	1,290,849.94	0.00	0.00
818999963	MONEY MARKET			04/26/2016	7,685.05	7,685.05	7,685.05	7,685.05	0.00	0.00
818999963	MONEY MARKET			04/27/2016	2,732.27	2,732.27	2,732.27	2,732.27	0.00	0.00
818999963	MONEY MARKET			04/28/2016	2,643.92	2,643.92	2,643.92	2,643.92	0.00	0.00
818999963	MONEY MARKET			04/29/2016	2,617.70	2,617.70	2,617.70	2,617.70	0.00	0.00
818999963	MONEY MARKET			04/28/2016	411,427.76	411,427.76	411,427.76	411,427.76	0.00	0.00
818999963	MONEY MARKET			05/02/2016	2,491.79	2,491.79	2,491.79	2,491.79	0.00	0.00
818999963	MONEY MARKET			05/03/2016	7,478.01	7,478.01	7,478.01	7,478.01	0.00	0.00
818999963	MONEY MARKET			05/04/2016	2,416.99	2,416.99	2,416.99	2,416.99	0.00	0.00
818999963	MONEY MARKET			05/05/2016	2,401.05	2,401.05	2,401.05	2,401.05	0.00	0.00
818999963	MONEY MARKET			05/05/2016	76,850.13	76,850.13	76,850.13	76,850.13	0.00	0.00
818999963	MONEY MARKET			05/06/2016	2,289.27	2,289.27	2,289.27	2,289.27	0.00	0.00
818999963	MONEY MARKET			05/11/2016	2,599.10	2,599.10	2,599.10	2,599.10	0.00	0.00
818999963	MONEY MARKET			05/09/2016	2,238.60	2,238.60	2,238.60	2,238.60	0.00	0.00
818999963	MONEY MARKET			05/10/2016	7,530.64	7,530.64	7,530.64	7,530.64	0.00	0.00
818999963	MONEY MARKET			05/12/2016	2,644.37	2,644.37	2,644.37	2,644.37	0.00	0.00
818999963	MONEY MARKET			05/13/2016	2,602.65	2,602.65	2,602.65	2,602.65	0.00	0.00
818999963	MONEY MARKET			05/16/2016	2,550.27	2,550.27	2,550.27	2,550.27	0.00	0.00
818999963	MONEY MARKET			05/17/2016	7,950.29	7,950.29	7,950.29	7,950.29	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/18/2016	3,053.14	3,053.14	3,053.14	3,053.14	0.00	0.00
818999963	MONEY MARKET			05/19/2016	2,775.96	2,775.96	2,775.96	2,775.96	0.00	0.00
818999963	MONEY MARKET			05/20/2016	2,879.40	2,879.40	2,879.40	2,879.40	0.00	0.00
818999963	MONEY MARKET			05/23/2016	1,476,260.76	1,476,260.76	1,476,260.76	1,476,260.76	0.00	0.00
818999963	MONEY MARKET			05/23/2016	2,988.33	2,988.33	2,988.33	2,988.33	0.00	0.00
818999963	MONEY MARKET			05/24/2016	8,783.09	8,783.09	8,783.09	8,783.09	0.00	0.00
818999963	MONEY MARKET			05/25/2016	2,733.05	2,733.05	2,733.05	2,733.05	0.00	0.00
818999963	MONEY MARKET			05/27/2016	1,398,588.41	1,398,588.41	1,398,588.41	1,398,588.41	0.00	0.00
818999963	MONEY MARKET			05/27/2016	2,900.07	2,900.07	2,900.07	2,900.07	0.00	0.00
818999963	MONEY MARKET			05/26/2016	2,905.79	2,905.79	2,905.79	2,905.79	0.00	0.00
818999963	MONEY MARKET			06/02/2016	2,565.92	2,565.92	2,565.92	2,565.92	0.00	0.00
818999963	MONEY MARKET			06/03/2016	1,478,403.25	1,478,403.25	1,478,403.25	1,478,403.25	0.00	0.00
818999963	MONEY MARKET			06/03/2016	2,896.67	2,896.67	2,896.67	2,896.67	0.00	0.00
818999963	MONEY MARKET			06/01/2016	11,435.16	11,435.16	11,435.16	11,435.16	0.00	0.00
818999963	MONEY MARKET			05/31/2016	2,907.11	2,907.11	2,907.11	2,907.11	0.00	0.00
818999963	MONEY MARKET			06/09/2016	2,516.77	2,516.77	2,516.77	2,516.77	0.00	0.00
818999963	MONEY MARKET			06/10/2016	2,438.36	2,438.36	2,438.36	2,438.36	0.00	0.00
818999963	MONEY MARKET			06/10/2016	1,193,464.63	1,193,464.63	1,193,464.63	1,193,464.63	0.00	0.00
818999963	MONEY MARKET			06/08/2016	2,879.85	2,879.85	2,879.85	2,879.85	0.00	0.00
818999963	MONEY MARKET			06/07/2016	7,959.35	7,959.35	7,959.35	7,959.35	0.00	0.00
818999963	MONEY MARKET			06/06/2016	2,666.36	2,666.36	2,666.36	2,666.36	0.00	0.00
818999963	MONEY MARKET			06/13/2016	2,520.09	2,520.09	2,520.09	2,520.09	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			06/13/2016	962,793.40	962,793.40	962,793.40	962,793.40	0.00	0.00
818999963	MONEY MARKET			06/14/2016	7,483.77	7,483.77	7,483.77	7,483.77	0.00	0.00
818999963	MONEY MARKET			06/15/2016	2,426.45	2,426.45	2,426.45	2,426.45	0.00	0.00
818999963	MONEY MARKET			06/17/2016	2,749.84	2,749.84	2,749.84	2,749.84	0.00	0.00
818999963	MONEY MARKET			06/16/2016	2,553.64	2,553.64	2,553.64	2,553.64	0.00	0.00
818999963	MONEY MARKET			06/20/2016	2,332.24	2,332.24	2,332.24	2,332.24	0.00	0.00
818999963	MONEY MARKET			06/21/2016	6,970.94	6,970.94	6,970.94	6,970.94	0.00	0.00
818999963	MONEY MARKET			06/21/2016	714,434.13	714,434.13	714,434.13	714,434.13	0.00	0.00
818999963	MONEY MARKET			06/22/2016	2,905.48	2,905.48	2,905.48	2,905.48	0.00	0.00
818999963	MONEY MARKET			06/23/2016	2,864.92	2,864.92	2,864.92	2,864.92	0.00	0.00
818999963	MONEY MARKET			06/24/2016	2,878.54	2,878.54	2,878.54	2,878.54	0.00	0.00
818999963	MONEY MARKET			07/01/2016	3,001.86	3,001.86	3,001.86	3,001.86	0.00	0.00
818999963	MONEY MARKET			06/30/2016	2,849.65	2,849.65	2,849.65	2,849.65	0.00	0.00
818999963	MONEY MARKET			06/27/2016	3,041.31	3,041.31	3,041.31	3,041.31	0.00	0.00
818999963	MONEY MARKET			06/29/2016	3,033.18	3,033.18	3,033.18	3,033.18	0.00	0.00
818999963	MONEY MARKET			06/28/2016	9,148.78	9,148.78	9,148.78	9,148.78	0.00	0.00
818999963	MONEY MARKET			07/05/2016	3,568.85	3,568.85	3,568.85	3,568.85	0.00	0.00
818999963	MONEY MARKET			07/06/2016	14,257.56	14,257.56	14,257.56	14,257.56	0.00	0.00
818999963	MONEY MARKET			07/07/2016	3,462.93	3,462.93	3,462.93	3,462.93	0.00	0.00
818999963	MONEY MARKET			07/07/2016	371,421.74	371,421.74	371,421.74	371,421.74	0.00	0.00
818999963	MONEY MARKET			07/08/2016	3,475.50	3,475.50	3,475.50	3,475.50	0.00	0.00
818999963	MONEY MARKET			07/15/2016	3,324.43	3,324.43	3,324.43	3,324.43	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			07/11/2016	3,830.30	3,830.30	3,830.30	3,830.30	0.00	0.00
818999963	MONEY MARKET			07/12/2016	10,548.83	10,548.83	10,548.83	10,548.83	0.00	0.00
818999963	MONEY MARKET			07/14/2016	3,508.72	3,508.72	3,508.72	3,508.72	0.00	0.00
818999963	MONEY MARKET			07/13/2016	3,499.07	3,499.07	3,499.07	3,499.07	0.00	0.00
818999963	MONEY MARKET			07/18/2016	3,522.88	3,522.88	3,522.88	3,522.88	0.00	0.00
818999963	MONEY MARKET			07/19/2016	10,735.54	10,735.54	10,735.54	10,735.54	0.00	0.00
818999963	MONEY MARKET			07/20/2016	3,566.45	3,566.45	3,566.45	3,566.45	0.00	0.00
818999963	MONEY MARKET			07/20/2016	1,206,732.65	1,206,732.65	1,206,732.65	1,206,732.65	0.00	0.00
818999963	MONEY MARKET			07/21/2016	3,694.43	3,694.43	3,694.43	3,694.43	0.00	0.00
818999963	MONEY MARKET			07/22/2016	3,542.04	3,542.04	3,542.04	3,542.04	0.00	0.00
818999963	MONEY MARKET			07/22/2016	579,384.46	579,384.46	579,384.46	579,384.46	0.00	0.00
818999963	MONEY MARKET			07/28/2016	3,545.13	3,545.13	3,545.13	3,545.13	0.00	0.00
818999963	MONEY MARKET			07/29/2016	3,659.89	3,659.89	3,659.89	3,659.89	0.00	0.00
818999963	MONEY MARKET			07/27/2016	3,413.36	3,413.36	3,413.36	3,413.36	0.00	0.00
818999963	MONEY MARKET			07/25/2016	3,912.77	3,912.77	3,912.77	3,912.77	0.00	0.00
818999963	MONEY MARKET			07/26/2016	10,522.55	10,522.55	10,522.55	10,522.55	0.00	0.00
818999963	MONEY MARKET			07/27/2016	1,398,133.66	1,398,133.66	1,398,133.66	1,398,133.66	0.00	0.00
818999963	MONEY MARKET			08/05/2016	3,514.46	3,514.46	3,514.46	3,514.46	0.00	0.00
818999963	MONEY MARKET			08/01/2016	3,645.97	3,645.97	3,645.97	3,645.97	0.00	0.00
818999963	MONEY MARKET			08/02/2016	10,792.45	10,792.45	10,792.45	10,792.45	0.00	0.00
818999963	MONEY MARKET			08/03/2016	3,571.03	3,571.03	3,571.03	3,571.03	0.00	0.00
818999963	MONEY MARKET			08/03/2016	1,342,366.87	1,342,366.87	1,342,366.87	1,342,366.87	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/04/2016	404,407.68	404,407.68	404,407.68	404,407.68	0.00	0.00
818999963	MONEY MARKET			08/04/2016	3,585.84	3,585.84	3,585.84	3,585.84	0.00	0.00
818999963	MONEY MARKET			08/08/2016	3,501.59	3,501.59	3,501.59	3,501.59	0.00	0.00
818999963	MONEY MARKET			08/09/2016	10,510.08	10,510.08	10,510.08	10,510.08	0.00	0.00
818999963	MONEY MARKET			08/10/2016	3,475.23	3,475.23	3,475.23	3,475.23	0.00	0.00
818999963	MONEY MARKET			08/10/2016	1,138,692.77	1,138,692.77	1,138,692.77	1,138,692.77	0.00	0.00
818999963	MONEY MARKET			08/11/2016	3,628.33	3,628.33	3,628.33	3,628.33	0.00	0.00
818999963	MONEY MARKET			08/11/2016	810,020.51	810,020.51	810,020.51	810,020.51	0.00	0.00
818999963	MONEY MARKET			08/12/2016	3,398.77	3,398.77	3,398.77	3,398.77	0.00	0.00
818999963	MONEY MARKET			08/15/2016	3,347.56	3,347.56	3,347.56	3,347.56	0.00	0.00
818999963	MONEY MARKET			08/18/2016	3,302.50	3,302.50	3,302.50	3,302.50	0.00	0.00
818999963	MONEY MARKET			08/16/2016	9,760.17	9,760.17	9,760.17	9,760.17	0.00	0.00
818999963	MONEY MARKET			08/19/2016	3,336.20	3,336.20	3,336.20	3,336.20	0.00	0.00
818999963	MONEY MARKET			08/17/2016	2,986.85	2,986.85	2,986.85	2,986.85	0.00	0.00
818999963	MONEY MARKET			08/22/2016	3,355.12	3,355.12	3,355.12	3,355.12	0.00	0.00
818999963	MONEY MARKET			08/23/2016	10,155.24	10,155.24	10,155.24	10,155.24	0.00	0.00
818999963	MONEY MARKET			08/23/2016	1,294,954.86	1,294,954.86	1,294,954.86	1,294,954.86	0.00	0.00
818999963	MONEY MARKET			08/24/2016	3,381.51	3,381.51	3,381.51	3,381.51	0.00	0.00
818999963	MONEY MARKET			08/24/2016	445,640.55	445,640.55	445,640.55	445,640.55	0.00	0.00
818999963	MONEY MARKET			08/25/2016	3,352.94	3,352.94	3,352.94	3,352.94	0.00	0.00
818999963	MONEY MARKET			08/26/2016	3,239.23	3,239.23	3,239.23	3,239.23	0.00	0.00
818999963	MONEY MARKET			08/25/2016	346,618.80	346,618.80	346,618.80	346,618.80	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/29/2016	3,270.13	3,270.13	3,270.13	3,270.13	0.00	0.00
818999963	MONEY MARKET			08/29/2016	1,387,306.83	1,387,306.83	1,387,306.83	1,387,306.83	0.00	0.00
818999963	MONEY MARKET			08/30/2016	9,856.67	9,856.67	9,856.67	9,856.67	0.00	0.00
818999963	MONEY MARKET			08/30/2016	623,968.16	623,968.16	623,968.16	623,968.16	0.00	0.00
818999963	MONEY MARKET			08/31/2016	3,383.79	3,383.79	3,383.79	3,383.79	0.00	0.00
818999963	MONEY MARKET			09/01/2016	3,142.77	3,142.77	3,142.77	3,142.77	0.00	0.00
818999963	MONEY MARKET			09/02/2016	3,376.97	3,376.97	3,376.97	3,376.97	0.00	0.00
818999963	MONEY MARKET			09/09/2016	3,315.85	3,315.85	3,315.85	3,315.85	0.00	0.00
818999963	MONEY MARKET			09/06/2016	858,298.26	858,298.26	858,298.26	858,298.26	0.00	0.00
818999963	MONEY MARKET			09/08/2016	3,705.11	3,705.11	3,705.11	3,705.11	0.00	0.00
818999963	MONEY MARKET			09/07/2016	13,635.27	13,635.27	13,635.27	13,635.27	0.00	0.00
818999963	MONEY MARKET			09/06/2016	3,419.41	3,419.41	3,419.41	3,419.41	0.00	0.00
818999963	MONEY MARKET			09/12/2016	3,399.98	3,399.98	3,399.98	3,399.98	0.00	0.00
818999963	MONEY MARKET			09/12/2016	1,438,253.57	1,438,253.57	1,438,253.57	1,438,253.57	0.00	0.00
818999963	MONEY MARKET			09/13/2016	10,145.91	10,145.91	10,145.91	10,145.91	0.00	0.00
818999963	MONEY MARKET			09/14/2016	3,472.18	3,472.18	3,472.18	3,472.18	0.00	0.00
818999963	MONEY MARKET			09/15/2016	2,991.89	2,991.89	2,991.89	2,991.89	0.00	0.00
818999963	MONEY MARKET			09/16/2016	3,303.55	3,303.55	3,303.55	3,303.55	0.00	0.00
818999963	MONEY MARKET			09/21/2016	2,973.52	2,973.52	2,973.52	2,973.52	0.00	0.00
818999963	MONEY MARKET			09/20/2016	8,743.33	8,743.33	8,743.33	8,743.33	0.00	0.00
818999963	MONEY MARKET			09/22/2016	2,822.37	2,822.37	2,822.37	2,822.37	0.00	0.00
818999963	MONEY MARKET			09/23/2016	2,681.96	2,681.96	2,681.96	2,681.96	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/19/2016	2,903.15	2,903.15	2,903.15	2,903.15	0.00	0.00
818999963	MONEY MARKET			09/30/2016	315,056.07	315,056.07	315,056.07	315,056.07	0.00	0.00
818999963	MONEY MARKET			09/26/2016	2,756.90	2,756.90	2,756.90	2,756.90	0.00	0.00
818999963	MONEY MARKET			09/26/2016	973,420.86	973,420.86	973,420.86	973,420.86	0.00	0.00
818999963	MONEY MARKET			09/27/2016	8,357.20	8,357.20	8,357.20	8,357.20	0.00	0.00
818999963	MONEY MARKET			09/28/2016	2,866.31	2,866.31	2,866.31	2,866.31	0.00	0.00
818999963	MONEY MARKET			09/29/2016	2,808.61	2,808.61	2,808.61	2,808.61	0.00	0.00
818999963	MONEY MARKET			09/30/2016	2,738.07	2,738.07	2,738.07	2,738.07	0.00	0.00
818999963	MONEY MARKET			10/04/2016	9,167.09	9,167.09	9,167.09	9,167.09	0.00	0.00
818999963	MONEY MARKET			10/05/2016	3,409.49	3,409.49	3,409.49	3,409.49	0.00	0.00
818999963	MONEY MARKET			10/06/2016	3,230.90	3,230.90	3,230.90	3,230.90	0.00	0.00
818999963	MONEY MARKET			10/07/2016	842,206.61	842,206.61	842,206.61	842,206.61	0.00	0.00
818999963	MONEY MARKET			10/07/2016	3,269.93	3,269.93	3,269.93	3,269.93	0.00	0.00
818999963	MONEY MARKET			10/03/2016	3,195.46	3,195.46	3,195.46	3,195.46	0.00	0.00
818999963	MONEY MARKET			10/10/2016	3,503.11	3,503.11	3,503.11	3,503.11	0.00	0.00
818999963	MONEY MARKET			10/11/2016	10,509.46	10,509.46	10,509.46	10,509.46	0.00	0.00
818999963	MONEY MARKET			10/13/2016	3,508.73	3,508.73	3,508.73	3,508.73	0.00	0.00
818999963	MONEY MARKET			10/12/2016	3,512.32	3,512.32	3,512.32	3,512.32	0.00	0.00
818999963	MONEY MARKET			10/12/2016	726,642.61	726,642.61	726,642.61	726,642.61	0.00	0.00
818999963	MONEY MARKET			10/14/2016	3,113.14	3,113.14	3,113.14	3,113.14	0.00	0.00
818999963	MONEY MARKET			10/17/2016	3,303.36	3,303.36	3,303.36	3,303.36	0.00	0.00
818999963	MONEY MARKET			10/18/2016	9,422.69	9,422.69	9,422.69	9,422.69	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/19/2016	3,347.08	3,347.08	3,347.08	3,347.08	0.00	0.00
818999963	MONEY MARKET			10/20/2016	2,890.14	2,890.14	2,890.14	2,890.14	0.00	0.00
818999963	MONEY MARKET			10/21/2016	2,922.00	2,922.00	2,922.00	2,922.00	0.00	0.00
818999963	MONEY MARKET			10/28/2016	3,149.49	3,149.49	3,149.49	3,149.49	0.00	0.00
818999963	MONEY MARKET			10/27/2016	3,215.07	3,215.07	3,215.07	3,215.07	0.00	0.00
818999963	MONEY MARKET			10/26/2016	3,195.75	3,195.75	3,195.75	3,195.75	0.00	0.00
818999963	MONEY MARKET			10/25/2016	401,869.32	401,869.32	401,869.32	401,869.32	0.00	0.00
818999963	MONEY MARKET			10/24/2016	3,041.84	3,041.84	3,041.84	3,041.84	0.00	0.00
818999963	MONEY MARKET			10/24/2016	672,260.39	672,260.39	672,260.39	672,260.39	0.00	0.00
818999963	MONEY MARKET			10/25/2016	9,244.92	9,244.92	9,244.92	9,244.92	0.00	0.00
818999963	MONEY MARKET			11/02/2016	2,965.81	2,965.81	2,965.81	2,965.81	0.00	0.00
818999963	MONEY MARKET			11/01/2016	9,146.94	9,146.94	9,146.94	9,146.94	0.00	0.00
818999963	MONEY MARKET			10/31/2016	3,037.69	3,037.69	3,037.69	3,037.69	0.00	0.00
818999963	MONEY MARKET			11/03/2016	3,047.94	3,047.94	3,047.94	3,047.94	0.00	0.00
818999963	MONEY MARKET			11/03/2016	12,110.80	12,110.80	12,110.80	12,110.80	0.00	0.00
818999963	MONEY MARKET			11/04/2016	2,992.89	2,992.89	2,992.89	2,992.89	0.00	0.00
818999963	MONEY MARKET			11/11/2016	2,952.46	2,952.46	2,952.46	2,952.46	0.00	0.00
818999963	MONEY MARKET			11/07/2016	2,782.38	2,782.38	2,782.38	2,782.38	0.00	0.00
818999963	MONEY MARKET			11/08/2016	8,251.41	8,251.41	8,251.41	8,251.41	0.00	0.00
818999963	MONEY MARKET			11/09/2016	2,861.95	2,861.95	2,861.95	2,861.95	0.00	0.00
818999963	MONEY MARKET			11/10/2016	2,799.47	2,799.47	2,799.47	2,799.47	0.00	0.00
818999963	MONEY MARKET			11/09/2016	443,799.75	443,799.75	443,799.75	443,799.75	0.00	0.00

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818999963	MONEY MARKET			11/14/2016	2,952.34	2,952.34	2,952.34	2,952.34	0.00	0.00
818999963	MONEY MARKET			11/16/2016	2,829.16	2,829.16	2,829.16	2,829.16	0.00	0.00
818999963	MONEY MARKET			11/15/2016	8,677.08	8,677.08	8,677.08	8,677.08	0.00	0.00
818999963	MONEY MARKET			11/16/2016	1,425,019.82	1,425,019.82	1,425,019.82	1,425,019.82	0.00	0.00
818999963	MONEY MARKET			11/18/2016	2,529.73	2,529.73	2,529.73	2,529.73	0.00	0.00
818999963	MONEY MARKET			11/17/2016	2,834.48	2,834.48	2,834.48	2,834.48	0.00	0.00
818999963	MONEY MARKET			11/21/2016	3,097.71	3,097.71	3,097.71	3,097.71	0.00	0.00
818999963	MONEY MARKET			11/22/2016	7,384.26	7,384.26	7,384.26	7,384.26	0.00	0.00
818999963	MONEY MARKET			11/23/2016	2,405.22	2,405.22	2,405.22	2,405.22	0.00	0.00
818999963	MONEY MARKET			11/25/2016	2,630.49	2,630.49	2,630.49	2,630.49	0.00	0.00
818999963	MONEY MARKET			12/01/2016	2,387.07	2,387.07	2,387.07	2,387.07	0.00	0.00
818999963	MONEY MARKET			11/28/2016	5,396.47	5,396.47	5,396.47	5,396.47	0.00	0.00
818999963	MONEY MARKET			11/29/2016	8,282.50	8,282.50	8,282.50	8,282.50	0.00	0.00
818999963	MONEY MARKET			11/30/2016	2,828.13	2,828.13	2,828.13	2,828.13	0.00	0.00
818999963	MONEY MARKET			12/02/2016	2,442.66	2,442.66	2,442.66	2,442.66	0.00	0.00
818999963	MONEY MARKET			11/29/2016	1,052,067.56	1,052,067.56	1,052,067.56	1,052,067.56	0.00	0.00
818999963	MONEY MARKET			12/05/2016	2,554.42	2,554.42	2,554.42	2,554.42	0.00	0.00
818999963	MONEY MARKET			12/05/2016	376,406.98	376,406.98	376,406.98	376,406.98	0.00	0.00
818999963	MONEY MARKET			12/06/2016	7,821.05	7,821.05	7,821.05	7,821.05	0.00	0.00
818999963	MONEY MARKET			12/07/2016	2,779.93	2,779.93	2,779.93	2,779.93	0.00	0.00
818999963	MONEY MARKET			12/08/2016	2,665.52	2,665.52	2,665.52	2,665.52	0.00	0.00
818999963	MONEY MARKET			12/08/2016	479,801.69	479,801.69	479,801.69	479,801.69	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/09/2016	2,588.72	2,588.72	2,588.72	2,588.72	0.00	0.00
818999963	MONEY MARKET			12/15/2016	2,105.14	2,105.14	2,105.14	2,105.14	0.00	0.00
818999963	MONEY MARKET			12/16/2016	2,284.67	2,284.67	2,284.67	2,284.67	0.00	0.00
818999963	MONEY MARKET			12/13/2016	7,533.61	7,533.61	7,533.61	7,533.61	0.00	0.00
818999963	MONEY MARKET			12/12/2016	2,573.94	2,573.94	2,573.94	2,573.94	0.00	0.00
818999963	MONEY MARKET			12/14/2016	2,175.95	2,175.95	2,175.95	2,175.95	0.00	0.00
818999963	MONEY MARKET			12/20/2016	7,003.07	7,003.07	7,003.07	7,003.07	0.00	0.00
818999963	MONEY MARKET			12/19/2016	2,404.01	2,404.01	2,404.01	2,404.01	0.00	0.00
818999963	MONEY MARKET			12/21/2016	2,326.87	2,326.87	2,326.87	2,326.87	0.00	0.00
818999963	MONEY MARKET			12/22/2016	2,075.61	2,075.61	2,075.61	2,075.61	0.00	0.00
818999963	MONEY MARKET			12/23/2016	2,057.60	2,057.60	2,057.60	2,057.60	0.00	0.00
818999963	MONEY MARKET			12/27/2016	14,010.82	14,010.82	14,010.82	14,010.82	0.00	0.00
818999963	MONEY MARKET			12/27/2016	2,048.64	2,048.64	2,048.64	2,048.64	0.00	0.00
818999963	MONEY MARKET			12/28/2016	8,209.74	8,209.74	8,209.74	8,209.74	0.00	0.00
818999963	MONEY MARKET			12/28/2016	22,546.26	22,546.26	22,546.26	22,546.26	0.00	0.00
818999963	MONEY MARKET			12/29/2016	2,177.32	2,177.32	2,177.32	2,177.32	0.00	0.00
818999963	MONEY MARKET			12/29/2016	5,275,661.36	5,275,661.36	5,275,661.36	5,275,661.36	0.00	0.00
818999963	MONEY MARKET			12/30/2016	2,110.25	2,110.25	2,110.25	2,110.25	0.00	0.00
818999963	MONEY MARKET			12/30/2016	2,570,479.61	2,570,479.61	2,570,479.61	2,570,479.61	0.00	0.00
Totals for Cusip					108,791,488.79	108,791,488.79	108,791,488.79	108,791,488.79	0.00	0.00
Totals for MMIP Investment					108,791,488.79	108,791,488.79	108,791,488.79	108,791,488.79	0.00	0.00

Mortgage-Backed



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31283H4W2	FHLMC	5.00%	12/01/2034	02/29/2012	11,667.81	12,601.22	12,885.25	12,818.49	0.00	(66.76)
	Totals for Cusip				11,667.81	12,601.22	12,885.25	12,818.49	0.00	(66.76)
31283H6G5	FHLMC	5.50%	02/01/2035	04/28/2010	337,650.73	358,015.29	375,447.29	379,515.18	4,067.89	0.00
	Totals for Cusip				337,650.73	358,015.29	375,447.29	379,515.18	4,067.89	0.00
31283HLH6	FHLMC	7.00%	04/01/2031	06/10/2004	20,367.21	21,334.63	23,577.95	23,680.28	102.33	0.00
	Totals for Cusip				20,367.21	21,334.63	23,577.95	23,680.28	102.33	0.00
31283HPA7	FHLMC	7.00%	10/01/2031	06/10/2004	59,346.23	62,165.18	70,774.54	66,489.66	0.00	(4,284.88)
	Totals for Cusip				59,346.23	62,165.18	70,774.54	66,489.66	0.00	(4,284.88)
31283HZ65	FHLMC	5.50%	03/01/2034	04/28/2010	370,397.28	393,199.88	412,264.14	417,281.03	5,016.89	0.00
	Totals for Cusip				370,397.28	393,199.88	412,264.14	417,281.03	5,016.89	0.00
31283KNC8	FHLMC	6.00%	08/01/2017	07/01/2009	17,062.50	18,159.83	17,439.65	17,159.92	0.00	(279.73)
	Totals for Cusip				17,062.50	18,159.83	17,439.65	17,159.92	0.00	(279.73)
31283KR67	FHLMC	6.00%	05/01/2017	07/01/2009	11,000.73	11,715.09	11,213.92	11,031.42	0.00	(182.50)
	Totals for Cusip				11,000.73	11,715.09	11,213.92	11,031.42	0.00	(182.50)
31283KST6	FHLMC	6.50%	12/01/2017	07/01/2009	61,245.60	64,942.03	62,848.74	61,632.64	0.00	(1,216.10)
	Totals for Cusip				61,245.60	64,942.03	62,848.74	61,632.64	0.00	(1,216.10)
31283KSU3	FHLMC	6.00%	02/01/2018	07/01/2009	23,881.15	25,431.94	24,412.40	24,021.59	0.00	(390.81)
	Totals for Cusip				23,881.15	25,431.94	24,412.40	24,021.59	0.00	(390.81)
31283KTF5	FHLMC	6.00%	06/01/2018	07/01/2009	35,138.24	37,420.03	35,867.00	35,340.90	0.00	(526.10)
	Totals for Cusip				35,138.24	37,420.03	35,867.00	35,340.90	0.00	(526.10)
31283KVA3	FHLMC	6.00%	03/01/2018	07/01/2009	15,762.20	16,785.76	16,139.24	15,854.51	0.00	(284.73)
	Totals for Cusip				15,762.20	16,785.76	16,139.24	15,854.51	0.00	(284.73)

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31283KWZ7	FHLMC	6.50%	08/01/2017	07/01/2009	218,473.69	231,454.67	224,477.83	219,969.04	0.00	(4,508.79)
	Totals for Cusip				218,473.69	231,454.67	224,477.83	219,969.04	0.00	(4,508.79)
31287XYD2	FHLMC	6.50%	09/01/2032	09/24/2002	124,882.45	129,867.98	142,223.28	141,051.68	0.00	(1,171.60)
	Totals for Cusip				124,882.45	129,867.98	142,223.28	141,051.68	0.00	(1,171.60)
31287YAD6	FHLMC	6.50%	09/01/2032	10/02/2002	75,513.87	78,596.36	85,999.52	85,291.07	0.00	(708.45)
	Totals for Cusip				75,513.87	78,596.36	85,999.52	85,291.07	0.00	(708.45)
31287YG24	FHLMC	6.50%	09/01/2032	10/02/2002	174,251.39	181,364.39	198,762.57	196,812.69	0.00	(1,949.88)
	Totals for Cusip				174,251.39	181,364.39	198,762.57	196,812.69	0.00	(1,949.88)
31288AD51	FHLMC	7.00%	10/01/2032	11/05/2002	158,000.66	165,974.76	178,047.96	176,196.09	0.00	(1,851.87)
	Totals for Cusip				158,000.66	165,974.76	178,047.96	176,196.09	0.00	(1,851.87)
31288ANZ4	FHLMC	7.00%	10/01/2032	11/05/2002	40,531.69	42,577.25	45,246.16	44,730.84	0.00	(515.32)
	Totals for Cusip				40,531.69	42,577.25	45,246.16	44,730.84	0.00	(515.32)
3128JUEY1	FHLMC	2.85%	09/01/2033	07/01/2009	60,771.95	62,060.20	64,641.79	64,822.13	180.34	0.00
	Totals for Cusip				60,771.95	62,060.20	64,641.79	64,822.13	180.34	0.00
3128K7UW6	FHLMC	4.50%	09/01/2035	07/01/2009	148,981.13	148,770.17	160,894.53	159,791.00	0.00	(1,103.53)
	Totals for Cusip				148,981.13	148,770.17	160,894.53	159,791.00	0.00	(1,103.53)
3128K8KB1	FHLMC	5.50%	10/01/2035	03/28/2012	11,863.61	12,886.84	13,149.10	13,292.01	142.91	0.00
	Totals for Cusip				11,863.61	12,886.84	13,149.10	13,292.01	142.91	0.00
3128KLCY1	FHLMC	5.50%	02/01/2037	03/28/2012	8,100.51	8,799.16	8,944.45	8,972.47	28.02	0.00
	Totals for Cusip				8,100.51	8,799.16	8,944.45	8,972.47	28.02	0.00
3128LXAU4	FHLMC	5.00%	06/01/2035	02/25/2009	174,354.55	177,834.83	192,102.46	191,173.33	0.00	(929.13)
	Totals for Cusip				174,354.55	177,834.83	192,102.46	191,173.33	0.00	(929.13)

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3128LXE30	FHLMC	5.00%	11/01/2035	04/07/2009	211,821.45	218,606.36	232,990.13	231,858.65	0.00	(1,131.48)
	Totals for Cusip				211,821.45	218,606.36	232,990.13	231,858.65	0.00	(1,131.48)
3128LXFB1	FHLMC	5.00%	12/01/2035	05/13/2009	337,852.85	348,278.77	371,607.77	369,102.59	0.00	(2,505.18)
3128LXFB1	FHLMC	5.00%	12/01/2035	07/21/2009	473,516.68	481,803.24	520,825.80	517,314.66	0.00	(3,511.14)
	Totals for Cusip				811,369.53	830,082.01	892,433.57	886,417.25	0.00	(6,016.32)
3128LXFC9	FHLMC	4.50%	11/01/2035	06/01/2009	52,898.28	53,071.85	57,093.35	57,030.02	0.00	(63.33)
	Totals for Cusip				52,898.28	53,071.85	57,093.35	57,030.02	0.00	(63.33)
3128LXFP0	FHLMC	5.00%	12/01/2035	02/25/2009	98,407.25	100,371.55	108,219.93	107,484.90	0.00	(735.03)
	Totals for Cusip				98,407.25	100,371.55	108,219.93	107,484.90	0.00	(735.03)
3128LXMK3	FHLMC	5.50%	05/01/2036	03/28/2012	139,890.16	151,955.68	155,313.90	156,711.72	1,397.82	0.00
	Totals for Cusip				139,890.16	151,955.68	155,313.90	156,711.72	1,397.82	0.00
3128M1JP5	FHLMC	5.00%	07/01/2019	05/24/2006	119,146.02	115,459.96	125,381.44	122,457.75	0.00	(2,923.69)
	Totals for Cusip				119,146.02	115,459.96	125,381.44	122,457.75	0.00	(2,923.69)
3128M1JT7	FHLMC	5.00%	07/01/2019	05/24/2006	92,264.23	89,380.96	96,947.99	94,935.81	0.00	(2,012.18)
	Totals for Cusip				92,264.23	89,380.96	96,947.99	94,935.81	0.00	(2,012.18)
3128M1JU4	FHLMC	5.00%	07/01/2018	05/24/2006	199,867.08	193,652.45	207,514.81	204,764.64	0.00	(2,750.17)
	Totals for Cusip				199,867.08	193,652.45	207,514.81	204,764.64	0.00	(2,750.17)
3128M46G3	FHLMC	5.50%	09/01/2037	09/21/2010	258,943.24	275,410.40	288,180.86	288,947.37	766.51	0.00
	Totals for Cusip				258,943.24	275,410.40	288,180.86	288,947.37	766.51	0.00
3128M4AH6	FHLMC	5.50%	12/01/2036	01/03/2011	170,031.18	181,587.96	188,968.39	189,788.56	820.17	0.00
	Totals for Cusip				170,031.18	181,587.96	188,968.39	189,788.56	820.17	0.00
3128M4B51	FHLMC	5.50%	12/01/2036	03/28/2012	6,785.33	7,370.56	7,531.91	7,591.41	59.50	0.00

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	Totals for Cusip				6,785.33	7,370.56	7,531.91	7,591.41	59.50	0.00
3128M4HE6	FHLMC	5.50%	01/01/2037	03/28/2012	6,328.38	6,874.21	7,020.00	7,070.38	50.38	0.00
	Totals for Cusip				6,328.38	6,874.21	7,020.00	7,070.38	50.38	0.00
3128M4JW4	FHLMC	5.50%	02/01/2037	03/09/2007	529,098.21	524,985.32	588,839.71	591,235.55	2,395.84	0.00
	Totals for Cusip				529,098.21	524,985.32	588,839.71	591,235.55	2,395.84	0.00
3128M4NG4	FHLMC	5.50%	04/01/2037	08/13/2008	578,449.07	561,457.15	643,409.82	644,831.73	1,421.91	0.00
	Totals for Cusip				578,449.07	561,457.15	643,409.82	644,831.73	1,421.91	0.00
3128M4ZP1	FHLMC	5.50%	08/01/2037	09/04/2008	141,087.18	140,293.56	156,935.18	157,155.11	219.93	0.00
	Totals for Cusip				141,087.18	140,293.56	156,935.18	157,155.11	219.93	0.00
3128M6AP3	FHLMC	5.50%	05/01/2038	12/01/2010	190,594.19	203,876.23	212,059.52	212,600.06	540.54	0.00
	Totals for Cusip				190,594.19	203,876.23	212,059.52	212,600.06	540.54	0.00
3128M6RH3	FHLMC	5.50%	09/01/2038	12/09/2010	76,837.25	81,831.66	85,428.84	85,567.07	138.23	0.00
	Totals for Cusip				76,837.25	81,831.66	85,428.84	85,567.07	138.23	0.00
3128M6SG4	FHLMC	5.50%	01/01/2038	03/28/2012	11,150.54	12,112.26	12,407.32	12,444.25	36.93	0.00
	Totals for Cusip				11,150.54	12,112.26	12,407.32	12,444.25	36.93	0.00
3128M7C95	FHLMC	5.50%	10/01/2038	03/28/2012	117,228.06	127,338.98	130,383.14	130,530.83	147.69	0.00
	Totals for Cusip				117,228.06	127,338.98	130,383.14	130,530.83	147.69	0.00
3128M7T97	FHLMC	4.00%	11/01/2039	06/23/2011	1,819,653.84	1,844,674.06	1,928,168.53	1,921,147.25	0.00	(7,021.28)
	Totals for Cusip				1,819,653.84	1,844,674.06	1,928,168.53	1,921,147.25	0.00	(7,021.28)
3128M7WAO	FHLMC	4.50%	12/01/2039	11/15/2011	880,136.66	925,449.93	949,374.97	947,034.65	0.00	(2,340.32)
	Totals for Cusip				880,136.66	925,449.93	949,374.97	947,034.65	0.00	(2,340.32)
3128M8MG6	FGLMC	4.00%	02/01/2041	08/11/2014	1,127,783.50	1,189,635.38	1,196,648.85	1,191,836.99	0.00	(4,811.86)

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Totals for Cusip					1,127,783.50	1,189,635.38	1,196,648.85	1,191,836.99	0.00	(4,811.86)
3128M8N26	FGLMC	6.00%	11/01/2039	02/29/2012	1,288,245.33	1,421,907.54	1,452,520.78	1,462,167.65	9,646.87	0.00
Totals for Cusip					1,288,245.33	1,421,907.54	1,452,520.78	1,462,167.65	9,646.87	0.00
3128M8R30	FGLMC	4.00%	12/01/2040	05/19/2011	1,519,211.22	1,515,116.50	1,609,826.13	1,603,875.83	0.00	(5,950.30)
Totals for Cusip					1,519,211.22	1,515,116.50	1,609,826.13	1,603,875.83	0.00	(5,950.30)
3128M8U28	FGLMC	4.50%	12/01/2040	06/15/2011	3,389,140.36	3,506,701.18	3,700,907.51	3,678,879.43	0.00	(22,028.08)
3128M8U28	FGLMC	4.50%	12/01/2040	11/10/2011	754,535.91	798,864.90	823,945.70	819,041.51	0.00	(4,904.19)
Totals for Cusip					4,143,676.27	4,305,566.08	4,524,853.21	4,497,920.94	0.00	(26,932.27)
3128M8YY4	FGLMC	5.50%	01/01/2037	03/28/2012	7,641.66	8,300.77	8,502.60	8,606.19	103.59	0.00
Totals for Cusip					7,641.66	8,300.77	8,502.60	8,606.19	103.59	0.00
3128M9HE5	FHLMC	3.50%	09/01/2042	09/27/2012	620,449.05	667,176.62	640,050.10	639,042.48	0.00	(1,007.62)
Totals for Cusip					620,449.05	667,176.62	640,050.10	639,042.48	0.00	(1,007.62)
3128MBGT8	FHLMC	5.50%	07/01/2022	08/09/2007	19,222.14	19,031.42	20,766.66	20,589.93	0.00	(176.73)
Totals for Cusip					19,222.14	19,031.42	20,766.66	20,589.93	0.00	(176.73)
3128MC4Y8	FHLMC	4.00%	09/01/2026	10/05/2011	1,433,805.75	1,510,200.71	1,514,548.93	1,508,838.74	0.00	(5,710.19)
Totals for Cusip					1,433,805.75	1,510,200.71	1,514,548.93	1,508,838.74	0.00	(5,710.19)
3128MCC52	FHLMC	5.00%	02/01/2024	12/10/2010	86,333.73	91,243.96	92,742.39	92,596.25	0.00	(146.14)
Totals for Cusip					86,333.73	91,243.96	92,742.39	92,596.25	0.00	(146.14)
3128MJCW8	FHLMC	4.50%	10/01/2035	06/01/2009	75,361.84	75,609.11	81,350.30	81,221.31	0.00	(128.99)
Totals for Cusip					75,361.84	75,609.11	81,350.30	81,221.31	0.00	(128.99)
3128MJDJP2	FHLMC	4.50%	11/01/2035	06/01/2009	64,352.17	64,563.31	69,575.31	69,168.17	0.00	(407.14)
Totals for Cusip					64,352.17	64,563.31	69,575.31	69,168.17	0.00	(407.14)

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3128MJJT8	FHLMC	5.50%	06/01/2038	02/04/2011	108,117.88	114,300.88	120,069.04	120,465.66	396.62	0.00
	Totals for Cusip				108,117.88	114,300.88	120,069.04	120,465.66	396.62	0.00
3128MJLD0	FHLMC	5.00%	02/01/2039	01/09/2009	63,627.77	65,506.79	69,468.22	69,250.25	0.00	(217.97)
	Totals for Cusip				63,627.77	65,506.79	69,468.22	69,250.25	0.00	(217.97)
3128MJM64	FHLMC	4.50%	12/01/2039	12/07/2011	371,652.62	392,383.89	400,853.29	400,124.82	0.00	(728.47)
	Totals for Cusip				371,652.62	392,383.89	400,853.29	400,124.82	0.00	(728.47)
3128MJMS6	FHLMC	4.50%	10/01/2039	06/14/2011	3,234,317.94	3,351,688.31	3,488,755.30	3,481,645.72	0.00	(7,109.58)
	Totals for Cusip				3,234,317.94	3,351,688.31	3,488,755.30	3,481,645.72	0.00	(7,109.58)
3128MJMW7	FHLMC	4.50%	11/01/2039	12/07/2011	201,620.90	213,088.09	217,467.22	216,922.52	0.00	(544.70)
	Totals for Cusip				201,620.90	213,088.09	217,467.22	216,922.52	0.00	(544.70)
3128MJSK7	FHLMC	3.00%	01/01/2043	01/08/2014	1,813,239.35	1,719,744.17	1,814,465.08	1,812,500.65	0.00	(1,964.43)
	Totals for Cusip				1,813,239.35	1,719,744.17	1,814,465.08	1,812,500.65	0.00	(1,964.43)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.57	526,285.62	541,415.25	537,808.45	0.00	(3,606.80)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.59	526,285.65	541,415.27	537,808.47	0.00	(3,606.80)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.58	526,285.64	541,415.26	537,808.46	0.00	(3,606.80)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.57	526,285.62	541,415.26	537,808.45	0.00	(3,606.81)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.58	526,285.64	541,415.26	537,808.46	0.00	(3,606.80)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.57	526,285.62	541,415.25	537,808.45	0.00	(3,606.80)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.58	526,285.64	541,415.26	537,808.46	0.00	(3,606.80)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.59	526,285.64	541,415.27	537,808.47	0.00	(3,606.80)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.58	526,285.64	541,415.26	537,808.46	0.00	(3,606.80)
3128MJTZ3	FHLMC	4.00%	01/01/2044	12/05/2013	511,966.87	526,285.93	541,415.57	537,808.77	0.00	(3,606.80)



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	Totals for Cusip				923,274.48	964,821.84	975,353.32	971,609.55	0.00	(3,743.77)
3128PWED6	FHLMC GOLD	3.50%	08/01/2026	01/09/2015	1,871,218.21	1,987,876.96	1,964,960.47	1,962,537.42	0.00	(2,423.05)
	Totals for Cusip				1,871,218.21	1,987,876.96	1,964,960.47	1,962,537.42	0.00	(2,423.05)
312927AL0	FHLMC	6.00%	08/01/2038	08/07/2008	113,085.59	113,032.57	126,978.58	129,290.52	2,311.94	0.00
	Totals for Cusip				113,085.59	113,032.57	126,978.58	129,290.52	2,311.94	0.00
312927BD7	FHLMC	6.00%	08/01/2038	08/07/2008	8,892.53	8,888.37	9,985.65	10,046.14	60.49	0.00
	Totals for Cusip				8,892.53	8,888.37	9,985.65	10,046.14	60.49	0.00
312927QV1	FHLMC	6.00%	09/01/2038	08/14/2008	415,125.00	414,411.49	474,048.08	475,040.36	992.28	0.00
	Totals for Cusip				415,125.00	414,411.49	474,048.08	475,040.36	992.28	0.00
312929JK9	FHLMC GOLD	5.50%	11/01/2038	03/28/2012	161,522.19	175,453.48	179,051.25	179,649.34	598.09	0.00
	Totals for Cusip				161,522.19	175,453.48	179,051.25	179,649.34	598.09	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	62,440.33	65,406.24	72,206.96	71,339.22	0.00	(867.74)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	62,440.33	65,406.23	72,206.96	71,339.22	0.00	(867.74)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	62,440.18	65,406.09	72,206.78	71,339.05	0.00	(867.73)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	62,440.33	65,406.23	72,206.95	71,339.22	0.00	(867.73)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	62,440.72	65,406.65	72,207.39	71,339.66	0.00	(867.73)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	62,440.32	65,406.22	72,206.94	71,339.21	0.00	(867.73)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	62,440.32	65,406.22	72,206.94	71,339.21	0.00	(867.73)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	62,440.36	65,406.26	72,206.99	71,339.25	0.00	(867.74)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	37,742.33	39,535.09	43,645.80	43,121.30	0.00	(524.50)
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	62,440.27	65,406.17	72,206.88	71,339.15	0.00	(867.73)
	Totals for Cusip				599,705.49	628,191.40	693,508.59	685,174.49	0.00	(8,334.10)

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31292JBG4	FHLMC	5.00%	05/01/2034	07/23/2009	841,819.28	860,497.14	926,494.24	923,691.43	0.00	(2,802.81)
	Totals for Cusip				841,819.28	860,497.14	926,494.24	923,691.43	0.00	(2,802.81)
31292K4A2	FHLMC	4.50%	09/01/2040	09/28/2010	1,319,364.62	1,375,746.84	1,423,176.06	1,423,659.06	483.00	0.00
	Totals for Cusip				1,319,364.62	1,375,746.84	1,423,176.06	1,423,659.06	483.00	0.00
31292LAN5	FHLMC GOLD	4.00%	11/01/2040	06/04/2014	4,286,279.39	4,516,666.89	4,542,452.86	4,503,780.77	0.00	(38,672.09)
	Totals for Cusip				4,286,279.39	4,516,666.89	4,542,452.86	4,503,780.77	0.00	(38,672.09)
31292SAX8	FHLMC GOLD	3.00%	01/01/2043	09/12/2013	1,466,689.85	1,383,042.68	1,467,681.13	1,466,092.13	0.00	(1,589.00)
	Totals for Cusip				1,466,689.85	1,383,042.68	1,467,681.13	1,466,092.13	0.00	(1,589.00)
3129416B8	FHLMC	4.50%	09/01/2040	09/24/2010	301,603.83	313,997.86	325,334.27	325,420.22	85.95	0.00
	Totals for Cusip				301,603.83	313,997.86	325,334.27	325,420.22	85.95	0.00
312943NP4	FHLMC GOLD	4.50%	11/01/2040	12/07/2010	428,862.27	445,480.69	462,605.71	460,555.29	0.00	(2,050.42)
	Totals for Cusip				428,862.27	445,480.69	462,605.71	460,555.29	0.00	(2,050.42)
312944DY4	FHLMC	4.50%	12/01/2040	11/29/2010	215,831.22	225,273.85	232,482.78	232,406.71	0.00	(76.07)
	Totals for Cusip				215,831.22	225,273.85	232,482.78	232,406.71	0.00	(76.07)
312944FA4	FHLMC	4.00%	12/01/2040	05/14/2014	1,987,265.46	2,092,994.21	2,105,921.19	2,088,207.22	0.00	(17,713.97)
	Totals for Cusip				1,987,265.46	2,092,994.21	2,105,921.19	2,088,207.22	0.00	(17,713.97)
312944FQ9	FHLMC	4.00%	12/01/2040	08/11/2014	907,726.48	957,509.60	963,093.88	959,244.34	0.00	(3,849.54)
	Totals for Cusip				907,726.48	957,509.60	963,093.88	959,244.34	0.00	(3,849.54)
312944H95	FHLMC	4.00%	12/01/2040	08/11/2014	1,015,584.13	1,071,282.60	1,077,546.35	1,073,293.76	0.00	(4,252.59)
	Totals for Cusip				1,015,584.13	1,071,282.60	1,077,546.35	1,073,293.76	0.00	(4,252.59)
312944PJ4	FHLMC	4.00%	12/01/2040	05/14/2014	2,089,274.26	2,200,430.18	2,214,067.04	2,200,198.51	0.00	(13,868.53)
	Totals for Cusip				2,089,274.26	2,200,430.18	2,214,067.04	2,200,198.51	0.00	(13,868.53)

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312944QH7	FHLMC	4.00%	12/01/2040	08/11/2014	807,239.44	851,511.48	856,491.84	853,040.12	0.00	(3,451.72)
	Totals for Cusip				807,239.44	851,511.48	856,491.84	853,040.12	0.00	(3,451.72)
31296L4D0	FHLMC	6.00%	08/01/2033	01/28/2005	303,918.88	314,128.69	345,468.13	348,289.33	2,821.20	0.00
	Totals for Cusip				303,918.88	314,128.69	345,468.13	348,289.33	2,821.20	0.00
31296L6M8	FHLMC	7.00%	03/01/2033	06/10/2004	4,015.78	4,206.53	4,114.42	4,143.84	29.42	0.00
31296L6M8	FHLMC	7.00%	03/01/2033	06/10/2004	18,849.96	19,745.34	19,312.95	19,451.08	138.13	0.00
	Totals for Cusip				22,865.74	23,951.87	23,427.37	23,594.92	167.55	0.00
31296QQS2	FHLMC	5.50%	11/01/2033	04/12/2004	21,519.43	21,781.67	24,152.74	24,265.02	112.28	0.00
	Totals for Cusip				21,519.43	21,781.67	24,152.74	24,265.02	112.28	0.00
31296RNS3	FHLMC	5.50%	12/01/2033	04/12/2004	18,985.36	19,216.76	20,973.30	21,032.12	58.82	0.00
31296RNS3	FHLMC	5.50%	12/01/2033	04/12/2004	29,619.37	29,980.38	32,720.80	32,812.56	91.76	0.00
	Totals for Cusip				48,604.73	49,197.14	53,694.10	53,844.68	150.58	0.00
31296RSE9	FHLMC	6.00%	12/01/2033	01/28/2005	114,801.14	118,657.73	129,436.44	131,379.18	1,942.74	0.00
	Totals for Cusip				114,801.14	118,657.73	129,436.44	131,379.18	1,942.74	0.00
31296RVU9	FHLMC	6.00%	11/01/2033	01/28/2005	267,685.96	276,678.55	303,081.76	308,378.97	5,297.21	0.00
	Totals for Cusip				267,685.96	276,678.55	303,081.76	308,378.97	5,297.21	0.00
31296RYX0	FHLMC	5.50%	12/01/2033	05/18/2004	156,325.34	154,127.01	173,403.43	173,161.12	0.00	(242.31)
	Totals for Cusip				156,325.34	154,127.01	173,403.43	173,161.12	0.00	(242.31)
31296S2G0	FHLMC	5.50%	01/01/2034	04/06/2004	42,927.95	43,477.97	47,425.46	48,012.88	587.42	0.00
	Totals for Cusip				42,927.95	43,477.97	47,425.46	48,012.88	587.42	0.00
31296SANG6	FHLMC	7.00%	08/01/2031	06/10/2004	15,233.74	15,957.33	17,241.16	17,059.13	0.00	(182.03)
31296SANG6	FHLMC	7.00%	08/01/2031	06/10/2004	34,987.94	36,649.85	39,598.46	39,180.40	0.00	(418.06)



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31296SAN6	FHLMC	7.00%	08/01/2031	06/10/2004	1,302.82	1,364.67	1,474.52	1,458.93	0.00	(15.59)
31296SAN6	FHLMC	7.00%	08/01/2031	06/10/2004	41,029.20	42,978.08	46,435.80	45,945.56	0.00	(490.24)
	Totals for Cusip				92,553.70	96,949.93	104,749.94	103,644.02	0.00	(1,105.92)
31296SK39	FHLMC	5.50%	01/01/2034	04/06/2004	134,121.60	135,840.04	148,208.80	148,634.70	425.90	0.00
	Totals for Cusip				134,121.60	135,840.04	148,208.80	148,634.70	425.90	0.00
31296TYG3	FHLMC	5.50%	02/01/2034	04/12/2004	28,146.85	28,489.88	31,562.17	31,647.14	84.97	0.00
	Totals for Cusip				28,146.85	28,489.88	31,562.17	31,647.14	84.97	0.00
31296UY54	FHLMC	7.00%	03/01/2034	06/10/2004	22,966.24	24,057.13	25,265.15	25,580.32	315.17	0.00
31296UY54	FHLMC	7.00%	03/01/2034	06/10/2004	77,805.13	81,500.89	85,593.46	86,661.14	1,067.68	0.00
31296UY54	FHLMC	7.00%	03/01/2034	06/10/2004	75,334.52	78,912.92	82,875.54	83,909.32	1,033.78	0.00
	Totals for Cusip				176,105.89	184,470.94	193,734.15	196,150.78	2,416.63	0.00
31296XCJ2	FHLMC	7.00%	04/01/2034	06/10/2004	5,243.53	5,492.60	5,530.36	5,514.08	0.00	(16.28)
31296XCJ2	FHLMC	7.00%	04/01/2034	06/10/2004	57,696.57	60,437.17	60,852.72	60,673.54	0.00	(179.18)
31296XCJ2	FHLMC	7.00%	04/01/2034	06/10/2004	37,671.82	39,461.25	39,732.56	39,615.57	0.00	(116.99)
	Totals for Cusip				100,611.92	105,391.02	106,115.64	105,803.19	0.00	(312.45)
31296XGA7	FHLMC	7.00%	04/01/2034	06/10/2004	23,317.91	24,425.50	26,005.73	25,817.87	0.00	(187.86)
	Totals for Cusip				23,317.91	24,425.50	26,005.73	25,817.87	0.00	(187.86)
31296XZH1	FHLMC	5.00%	05/01/2034	05/11/2004	42,898.61	40,693.34	47,446.85	47,372.44	0.00	(74.41)
	Totals for Cusip				42,898.61	40,693.34	47,446.85	47,372.44	0.00	(74.41)
31296YBG7	FHLMC	5.00%	05/01/2034	07/21/2005	801,179.28	789,787.53	880,244.88	878,247.79	0.00	(1,997.09)
	Totals for Cusip				801,179.28	789,787.53	880,244.88	878,247.79	0.00	(1,997.09)
31297B4V1	FHLMC	5.50%	07/01/2034	07/16/2004	770,562.28	775,619.09	856,688.49	864,815.75	8,127.26	0.00

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	Totals for Cusip					775,619.09	856,688.49	864,815.75	8,127.26	0.00
31297HAS8	FHLMC	5.00%	12/01/2034	03/31/2006	568,504.34	541,367.14	621,118.46	622,785.66	1,667.20	0.00
	Totals for Cusip				568,504.34	541,367.14	621,118.46	622,785.66	1,667.20	0.00
31297HU49	FHLMC	6.00%	01/01/2035	01/28/2005	230,417.65	239,400.30	259,025.21	260,374.39	1,349.18	0.00
	Totals for Cusip				230,417.65	239,400.30	259,025.21	260,374.39	1,349.18	0.00
31297HWH8	FHLMC	6.00%	01/01/2035	01/28/2005	179,769.76	186,777.96	201,975.58	203,090.90	1,115.32	0.00
	Totals for Cusip				179,769.76	186,777.96	201,975.58	203,090.90	1,115.32	0.00
31297RLY1	FHLMC	5.00%	07/01/2035	05/13/2009	456,088.80	470,163.42	500,799.59	499,337.72	0.00	(1,461.87)
	Totals for Cusip				456,088.80	470,163.42	500,799.59	499,337.72	0.00	(1,461.87)
31307DNC6	FHLMC GOLD	3.00%	07/01/2028	06/05/2014	4,395,117.02	4,558,560.41	4,545,847.20	4,521,307.55	0.00	(24,539.65)
	Totals for Cusip				4,395,117.02	4,558,560.41	4,545,847.20	4,521,307.55	0.00	(24,539.65)
31307EX58	FHLMC GOLD	3.00%	10/01/2028	06/13/2014	1,875,083.61	1,938,074.71	1,936,767.02	1,927,711.36	0.00	(9,055.66)
	Totals for Cusip				1,875,083.61	1,938,074.71	1,936,767.02	1,927,711.36	0.00	(9,055.66)
31307HBL0	FHLMC GOLD	3.00%	05/01/2029	06/13/2014	1,059,737.47	1,094,841.29	1,093,183.14	1,088,878.43	0.00	(4,304.71)
	Totals for Cusip				1,059,737.47	1,094,841.29	1,093,183.14	1,088,878.43	0.00	(4,304.71)
31307HPQ4	FHLMC GOLD	3.00%	06/01/2029	06/13/2014	975,141.51	1,007,595.44	1,006,734.72	1,002,263.36	0.00	(4,471.36)
	Totals for Cusip				975,141.51	1,007,595.44	1,006,734.72	1,002,263.36	0.00	(4,471.36)
3132GD6Z0	FHLMC GOLD	4.50%	05/01/2041	09/30/2011	796,564.00	847,096.03	858,132.64	855,327.92	0.00	(2,804.72)
	Totals for Cusip				796,564.00	847,096.03	858,132.64	855,327.92	0.00	(2,804.72)
3132GFHE0	FHLMC GOLD	4.50%	07/01/2041	09/30/2011	418,565.05	445,117.78	454,103.69	452,189.50	0.00	(1,914.19)
	Totals for Cusip				418,565.05	445,117.78	454,103.69	452,189.50	0.00	(1,914.19)
3132GGGP4	FHLMC GOLD	4.50%	08/01/2041	09/30/2011	2,263,858.73	2,407,472.29	2,444,363.36	2,432,816.94	0.00	(11,546.42)



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	Totals for Cusip				2,263,858.73	2,407,472.29	2,444,363.36	2,432,816.94	0.00	(11,546.42)
3132GJDF3	FHLMC GOLD	4.50%	09/01/2041	09/30/2011	516,141.79	548,884.53	556,042.31	554,382.58	0.00	(1,659.73)
	Totals for Cusip				516,141.79	548,884.53	556,042.31	554,382.58	0.00	(1,659.73)
3132GJQ28	FHLMC GOLD	4.50%	09/01/2041	09/30/2011	202,177.64	215,003.28	217,803.21	217,150.63	0.00	(652.58)
	Totals for Cusip				202,177.64	215,003.28	217,803.21	217,150.63	0.00	(652.58)
3132GJQD4	FHLMC GOLD	4.50%	09/01/2041	09/15/2011	1,305,821.40	1,387,027.18	1,408,262.67	1,403,580.82	0.00	(4,681.85)
	Totals for Cusip				1,305,821.40	1,387,027.18	1,408,262.67	1,403,580.82	0.00	(4,681.85)
3132GJZQ5	FHLMC GOLD	4.50%	10/01/2041	09/30/2011	102,336.94	108,828.94	110,245.19	109,902.14	0.00	(343.05)
	Totals for Cusip				102,336.94	108,828.94	110,245.19	109,902.14	0.00	(343.05)
3132HMBL4	FHLMC GOLD	3.50%	09/01/2042	12/09/2013	604,746.81	602,762.49	624,414.61	623,242.95	0.00	(1,171.66)
	Totals for Cusip				604,746.81	602,762.49	624,414.61	623,242.95	0.00	(1,171.66)
3132HNH51	FHLMC GOLD	3.50%	10/01/2042	07/09/2014	7,458,213.39	7,616,700.45	7,686,910.94	7,660,753.03	0.00	(26,157.91)
	Totals for Cusip				7,458,213.39	7,616,700.45	7,686,910.94	7,660,753.03	0.00	(26,157.91)
3132HQC26	FHLMC GOLD	3.00%	12/01/2042	08/14/2013	1,308,834.40	1,253,822.48	1,309,719.01	1,308,301.10	0.00	(1,417.91)
	Totals for Cusip				1,308,834.40	1,253,822.48	1,309,719.01	1,308,301.10	0.00	(1,417.91)
3132HODH2	FHLMC GOLD	3.50%	12/01/2042	03/14/2013	1,123,781.54	1,182,955.66	1,158,935.79	1,157,713.43	0.00	(1,222.36)
	Totals for Cusip				1,123,781.54	1,182,955.66	1,158,935.79	1,157,713.43	0.00	(1,222.36)
3132JA6N0	FHLMC	3.50%	06/01/2043	08/29/2014	1,755,044.46	1,803,856.61	1,808,509.48	1,806,947.18	0.00	(1,562.30)
	Totals for Cusip				1,755,044.46	1,803,856.61	1,808,509.48	1,806,947.18	0.00	(1,562.30)
3132KE6E0	FHLMC GOLD	2.50%	07/01/2030	02/18/2016	4,496,451.53	4,619,401.38	4,619,401.38	4,511,073.86	0.00	(108,327.52)
	Totals for Cusip				4,496,451.53	4,619,401.38	4,619,401.38	4,511,073.86	0.00	(108,327.52)
3132KEJ48	FHLMC GOLD	3.00%	09/01/2028	07/23/2014	4,616,414.80	4,769,694.20	4,765,940.66	4,744,075.84	0.00	(21,864.82)

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	Totals for Cusip				4,616,414.80	4,769,694.20	4,765,940.66	4,744,075.84	0.00	(21,864.82)
3132KETV7	FHLMC GOLD	3.00%	06/01/2029	07/11/2014	2,074,219.32	2,149,409.76	2,143,451.59	2,133,327.64	0.00	(10,123.95)
	Totals for Cusip				2,074,219.32	2,149,409.76	2,143,451.59	2,133,327.64	0.00	(10,123.95)
3132KEZJ7	FHLMC GOLD	2.50%	03/01/2030	04/14/2015	2,010,711.23	2,074,252.84	2,031,428.93	2,017,276.30	0.00	(14,152.63)
	Totals for Cusip				2,010,711.23	2,074,252.84	2,031,428.93	2,017,276.30	0.00	(14,152.63)
31335PBR5	FHLMC	8.09%	01/17/2021	07/01/2009	31,976.93	34,213.70	34,177.24	32,487.74	0.00	(1,689.50)
	Totals for Cusip				31,976.93	34,213.70	34,177.24	32,487.74	0.00	(1,689.50)
313401R52	FHLMC	9.00%	08/01/2019	12/31/1997	868.96	803.01	900.66	877.12	0.00	(23.54)
	Totals for Cusip				868.96	803.01	900.66	877.12	0.00	(23.54)
313404ZY4	FHA	7.43%	01/01/2024	12/31/1997	223,701.81	153,725.43	219,787.04	216,990.76	0.00	(2,796.28)
	Totals for Cusip				223,701.81	153,725.43	219,787.04	216,990.76	0.00	(2,796.28)
31347WD86	FHLMC	9.00%	09/01/2019	12/31/1997	580.73	542.67	586.89	586.38	0.00	(0.51)
	Totals for Cusip				580.73	542.67	586.89	586.38	0.00	(0.51)
3136144L0	FNMA	9.50%	08/01/2020	12/31/1997	3,127.27	2,932.43	3,419.15	3,385.99	0.00	(33.16)
	Totals for Cusip				3,127.27	2,932.43	3,419.15	3,385.99	0.00	(33.16)
313615AB2	FNMA	9.00%	02/01/2021	12/31/1997	107.61	135.48	117.55	115.94	0.00	(1.61)
313615AB2	FNMA	9.00%	02/01/2021	12/31/1997	97.63	122.92	106.64	105.19	0.00	(1.45)
	Totals for Cusip				205.24	258.40	224.19	221.13	0.00	(3.06)
31361XB38	FNMA	9.00%	01/01/2020	12/31/1997	96.46	97.20	103.46	99.53	0.00	(3.93)
	Totals for Cusip				96.46	97.20	103.46	99.53	0.00	(3.93)
31362TUK7	FNMA	9.00%	03/01/2021	12/31/1997	37.65	46.70	40.84	39.44	0.00	(1.40)
	Totals for Cusip				37.65	46.70	40.84	39.44	0.00	(1.40)
	Totals for Cusip				37.65	46.70	40.84	39.44	0.00	(1.40)

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31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	907.99	966.02	1,032.67	1,020.62	0.00	(12.05)
31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	1,481.37	1,575.99	1,684.79	1,665.12	0.00	(19.67)
31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	601.75	640.19	684.39	676.39	0.00	(8.00)
31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	3,637.01	3,869.36	4,136.47	4,088.15	0.00	(48.32)
31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	864.93	920.19	983.70	972.22	0.00	(11.48)
31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	7,946.99	8,454.68	9,038.31	8,932.75	0.00	(105.56)
31365EF73	FNMA	9.50%	01/01/2025	12/31/1997	2,728.80	2,903.11	3,103.55	3,067.29	0.00	(36.26)
	Totals for Cusip				18,168.84	19,329.54	20,663.88	20,422.54	0.00	(241.34)
31365EGF4	FNMA	9.50%	03/01/2025	12/31/1997	1,423.82	1,510.53	1,478.86	1,475.12	0.00	(3.74)
	Totals for Cusip				1,423.82	1,510.53	1,478.86	1,475.12	0.00	(3.74)
31367RWQ1	FNMA	9.00%	09/01/2022	12/31/1997	640.51	704.29	643.10	643.08	0.00	(0.02)
31367RWQ1	FNMA	9.00%	09/01/2022	12/31/1997	9,483.06	10,427.64	9,521.69	9,521.17	0.00	(0.52)
	Totals for Cusip				10,123.57	11,131.93	10,164.79	10,164.25	0.00	(0.54)
31368HB44	FNMA	9.50%	08/01/2022	12/31/1997	64.43	68.16	68.98	66.46	0.00	(2.52)
	Totals for Cusip				64.43	68.16	68.98	66.46	0.00	(2.52)
31368HL76	FNMA	5.50%	03/01/2034	02/29/2012	133,632.64	146,020.52	150,236.44	149,913.25	0.00	(323.19)
	Totals for Cusip				133,632.64	146,020.52	150,236.44	149,913.25	0.00	(323.19)
31371E3T0	FNMA	9.50%	01/01/2025	12/31/1997	2,269.01	2,416.84	2,541.43	2,548.98	7.55	0.00
31371E3T0	FNMA	9.50%	01/01/2025	12/31/1997	2,035.26	2,165.58	2,279.63	2,286.39	6.76	0.00
31371E3T0	FNMA	9.50%	01/01/2025	12/31/1997	1,553.32	1,656.44	1,739.82	1,744.98	5.16	0.00
31371E3T0	FNMA	9.50%	01/01/2025	12/31/1997	800.13	853.26	896.20	898.86	2.66	0.00
31371E3T0	FNMA	9.50%	01/01/2025	12/31/1997	464.12	494.95	519.84	521.39	1.55	0.00

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31371E3T0	FNMA	9.50%	01/01/2025	12/31/1997	1,497.49	1,596.76	1,677.27	1,682.27	5.00	0.00
	Totals for Cusip				8,619.33	9,183.83	9,654.19	9,682.87	28.68	0.00
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	7,455.64	7,940.05	7,719.67	7,665.43	0.00	(54.24)
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	1,106.93	1,177.93	1,146.13	1,138.08	0.00	(8.05)
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	3,240.09	3,450.56	3,354.85	3,331.26	0.00	(23.59)
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	2,941.90	3,130.60	3,046.07	3,024.68	0.00	(21.39)
	Totals for Cusip				14,744.56	15,699.14	15,266.72	15,159.45	0.00	(107.27)
31371K6B2	FNMA	5.00%	06/01/2033	07/01/2009	1,891,485.46	1,935,781.74	2,092,357.68	2,071,876.37	0.00	(20,481.31)
	Totals for Cusip				1,891,485.46	1,935,781.74	2,092,357.68	2,071,876.37	0.00	(20,481.31)
31371KNX5	FNMA	5.50%	05/01/2017	04/17/2002	337.66	332.70	344.26	338.72	0.00	(5.54)
	Totals for Cusip				337.66	332.70	344.26	338.72	0.00	(5.54)
31371M7M3	FNMA	5.50%	02/01/2027	02/29/2012	179,043.80	195,361.56	199,348.07	198,883.29	0.00	(464.78)
	Totals for Cusip				179,043.80	195,361.56	199,348.07	198,883.29	0.00	(464.78)
31371MHJ9	FNMA	5.50%	11/01/2035	05/19/2009	78,338.01	81,324.67	87,859.33	87,703.66	0.00	(155.67)
	Totals for Cusip				78,338.01	81,324.67	87,859.33	87,703.66	0.00	(155.67)
31371MU96	FNMA	6.00%	07/01/2036	07/15/2009	675,322.86	706,345.49	764,501.63	766,293.54	1,791.91	0.00
31371MU96	FNMA	6.00%	07/01/2036	07/16/2009	80,995.32	84,905.85	91,691.05	91,905.95	214.90	0.00
	Totals for Cusip				756,318.18	791,251.34	856,192.68	858,199.49	2,006.81	0.00
31371NKN4	FNMA	6.50%	09/01/2037	07/01/2009	113,708.35	120,891.25	124,122.08	125,372.86	1,250.78	0.00
	Totals for Cusip				113,708.35	120,891.25	124,122.08	125,372.86	1,250.78	0.00
31372PV97	FNMA	9.50%	12/01/2024	12/31/1997	546.31	577.40	558.28	556.82	0.00	(1.46)
	Totals for Cusip				546.31	577.40	558.28	556.82	0.00	(1.46)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31372PVH9	FNMA	9.50%	11/01/2024	12/31/1997	362.38	382.87	363.97	363.96	0.00	(0.01)
	Totals for Cusip				362.38	382.87	363.97	363.96	0.00	(0.01)
31372PWE5	FNMA	9.50%	12/01/2024	12/31/1997	1,928.45	2,103.87	2,045.94	2,035.55	0.00	(10.39)
31372PWE5	FNMA	9.50%	12/01/2024	12/31/1997	5,528.09	6,008.17	5,864.85	5,835.09	0.00	(29.76)
31372PWE5	FNMA	9.50%	12/01/2024	12/31/1997	5,310.54	5,660.04	5,634.05	5,605.46	0.00	(28.59)
	Totals for Cusip				12,767.08	13,772.08	13,544.84	13,476.10	0.00	(68.74)
31373L6A0	FNMA	9.50%	01/01/2025	12/31/1997	3,644.23	3,880.25	3,713.24	3,703.28	0.00	(9.96)
	Totals for Cusip				3,644.23	3,880.25	3,713.24	3,703.28	0.00	(9.96)
31373L6P7	FNMA	9.50%	01/01/2025	12/31/1997	10,342.90	11,117.15	10,767.24	10,688.55	0.00	(78.69)
	Totals for Cusip				10,342.90	11,117.15	10,767.24	10,688.55	0.00	(78.69)
31373MAD7	FNMA	9.50%	03/01/2025	12/31/1997	1,527.49	1,617.93	1,526.85	1,534.23	7.38	0.00
31373MAD7	FNMA	9.50%	03/01/2025	12/31/1997	1,493.32	1,587.05	1,492.68	1,499.91	7.23	0.00
	Totals for Cusip				3,020.81	3,204.98	3,019.53	3,034.14	14.61	0.00
31373MMW68	FNMA	9.50%	01/01/2025	12/31/1997	1,089.13	1,162.16	1,094.02	1,093.95	0.00	(0.07)
31373MMW68	FNMA	9.50%	01/01/2025	12/31/1997	6,435.48	6,829.99	6,464.16	6,463.94	0.00	(0.22)
	Totals for Cusip				7,524.61	7,992.15	7,558.18	7,557.89	0.00	(0.29)
31373NU92	FNMA	9.50%	11/01/2024	12/31/1997	12,133.92	12,798.82	12,187.97	12,187.54	0.00	(0.43)
	Totals for Cusip				12,133.92	12,798.82	12,187.97	12,187.54	0.00	(0.43)
31373Q7G5	FNMA	9.50%	12/01/2024	12/31/1997	4,665.34	4,965.68	4,686.11	4,685.95	0.00	(0.16)
	Totals for Cusip				4,665.34	4,965.68	4,686.11	4,685.95	0.00	(0.16)
31373TFF2	FNMA	9.50%	01/01/2025	12/31/1997	11,833.03	12,558.50	12,097.31	12,043.08	0.00	(54.23)
	Totals for Cusip				11,833.03	12,558.50	12,097.31	12,043.08	0.00	(54.23)

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31373TFL9	FNMA	9.50%	01/01/2025	12/31/1997	3,430.74	3,650.32	3,445.97	3,445.82	0.00	(0.15)
Totals for Cusip										
31373TW55	FNMA	9.50%	02/01/2025	12/31/1997	144.15	153.44	167.14	164.58	0.00	(2.56)
31373TW55	FNMA	9.50%	02/01/2025	12/31/1997	3,632.64	3,866.91	4,211.69	4,147.41	0.00	(64.28)
Totals for Cusip										
31373U5X1	FNMA	9.50%	01/01/2025	12/31/1997	1,857.08	2,007.98	1,865.35	1,865.29	0.00	(0.06)
31373U5X1	FNMA	9.50%	01/01/2025	12/31/1997	2,294.25	2,435.69	2,304.46	2,304.40	0.00	(0.06)
31373U5X1	FNMA	9.50%	01/01/2025	12/31/1997	547.20	580.94	549.60	549.62	0.02	0.00
Totals for Cusip										
31373UJK4	FNMA	9.50%	07/01/2025	12/31/1997	341.59	363.63	393.95	388.87	0.00	(5.08)
Totals for Cusip										
31373UVM6	FNMA	9.50%	04/01/2025	12/31/1997	25,580.87	27,153.15	26,854.29	26,692.65	0.00	(161.64)
Totals for Cusip										
31373V3Q6	FNMA	9.50%	02/01/2025	12/31/1997	3,156.67	3,365.28	3,170.74	3,170.64	0.00	(0.10)
31373V3Q6	FNMA	9.50%	02/01/2025	12/31/1997	2,308.39	2,464.00	2,318.67	2,318.60	0.00	(0.07)
Totals for Cusip										
31373V3W3	FNMA	9.50%	03/01/2025	12/31/1997	2,398.71	2,579.81	2,409.39	2,409.33	0.00	(0.06)
31373V3W3	FNMA	9.50%	03/01/2025	12/31/1997	3,160.87	3,399.49	3,174.96	3,174.86	0.00	(0.10)
31373V3W3	FNMA	9.50%	03/01/2025	12/31/1997	2,809.12	3,021.21	2,821.64	2,821.55	0.00	(0.09)
Totals for Cusip										
31373VF91	FNMA	9.50%	04/01/2025	12/31/1997	20,921.23	22,287.36	21,905.47	21,737.95	0.00	(167.52)
31373VF91	FNMA	9.50%	04/01/2025	12/31/1997	23,188.95	24,718.34	24,279.87	24,094.19	0.00	(185.68)



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Totals for Cusip					44,110.18	47,005.70	46,185.34	45,832.14	0.00	(353.20)
31373VKV6	FNMA	9.50%	02/01/2025	12/31/1997	381.12	405.74	382.78	382.79	0.01	0.00
Totals for Cusip					381.12	405.74	382.78	382.79	0.01	0.00
31373W4K6	FNMA	9.50%	02/01/2025	12/31/1997	3,421.76	3,671.00	3,502.25	3,488.38	0.00	(13.87)
Totals for Cusip					3,421.76	3,671.00	3,502.25	3,488.38	0.00	(13.87)
31373W4P5	FNMA	9.50%	02/01/2025	12/31/1997	5,365.86	5,751.25	5,389.65	5,389.41	0.00	(0.24)
31373W4P5	FNMA	9.50%	02/01/2025	12/31/1997	2,889.12	3,096.65	2,901.92	2,901.80	0.00	(0.12)
Totals for Cusip					8,254.98	8,847.90	8,291.57	8,291.21	0.00	(0.36)
31373W5Q2	FNMA	9.50%	02/01/2025	12/31/1997	1,165.91	1,239.73	1,171.06	1,170.99	0.00	(0.07)
Totals for Cusip					1,165.91	1,239.73	1,171.06	1,170.99	0.00	(0.07)
31373WLZ4	FNMA	9.50%	01/01/2025	12/31/1997	4,928.13	5,276.97	4,950.10	4,949.93	0.00	(0.17)
31373WLZ4	FNMA	9.50%	01/01/2025	12/31/1997	188.87	200.47	189.66	189.71	0.05	0.00
Totals for Cusip					5,117.00	5,477.44	5,139.76	5,139.64	0.05	(0.17)
31373WPG2	FNMA	9.50%	02/01/2025	12/31/1997	5,051.43	5,556.03	5,073.47	5,073.08	0.00	(0.39)
Totals for Cusip					5,051.43	5,556.03	5,073.47	5,073.08	0.00	(0.39)
31373XJ36	FNMA	9.50%	04/01/2025	12/31/1997	2,848.69	3,083.11	2,894.99	2,886.04	0.00	(8.95)
31373XJ36	FNMA	9.50%	04/01/2025	12/31/1997	2,812.64	3,044.12	2,858.36	2,849.52	0.00	(8.84)
Totals for Cusip					5,661.33	6,127.23	5,753.35	5,735.56	0.00	(17.79)
31373XJF9	FNMA	9.50%	03/01/2025	12/31/1997	301.75	321.53	314.02	302.44	0.00	(11.58)
31373XJF9	FNMA	9.50%	03/01/2025	12/31/1997	350.80	374.02	365.06	351.61	0.00	(13.45)
Totals for Cusip					652.55	695.55	679.08	654.05	0.00	(25.03)
31373XK83	FNMA	9.50%	03/01/2025	12/31/1997	13,798.24	14,898.16	14,170.08	14,101.80	0.00	(68.28)

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31373XK83	FNMA	9.50%	03/01/2025	12/31/1997	10,517.25	11,159.04	10,800.67	10,748.63	0.00	(52.04)
Totals for Cusip										
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	3,527.48	3,746.10	3,543.21	3,543.10	0.00	(0.11)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	3,036.07	3,224.27	3,049.61	3,049.51	0.00	(0.10)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	4,374.49	4,645.63	4,394.00	4,393.86	0.00	(0.14)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	1,798.80	1,910.29	1,806.83	1,806.76	0.00	(0.07)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	3,172.90	3,369.52	3,187.05	3,186.95	0.00	(0.10)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	461.64	490.25	463.73	463.68	0.00	(0.05)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	1,628.24	1,728.32	1,635.49	1,635.45	0.00	(0.04)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	1,252.65	1,330.31	1,258.23	1,258.20	0.00	(0.03)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	840.25	892.34	844.04	843.97	0.00	(0.07)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	563.10	598.00	565.56	565.59	0.03	0.00
Totals for Cusip										
31373XRQ6	FNMA	9.50%	03/01/2025	12/31/1997	8,991.78	9,594.97	9,453.81	9,399.18	0.00	(54.63)
Totals for Cusip										
31373Y4G1	FNMA	9.50%	03/01/2025	12/31/1997	1,728.59	1,835.95	1,736.30	1,736.24	0.00	(0.06)
Totals for Cusip										
31373Y6K0	FNMA	9.50%	03/01/2025	12/31/1997	719.40	769.31	722.53	722.49	0.00	(0.04)
Totals for Cusip										
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	4,063.69	4,274.00	4,081.76	4,081.62	0.00	(0.14)
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	2,666.44	2,804.44	2,678.30	2,678.20	0.00	(0.10)
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	2,281.13	2,399.19	2,291.28	2,291.19	0.00	(0.09)



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31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	1,282.24	1,348.60	1,287.94	1,287.90	0.00	(0.04)
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	2,900.76	3,050.91	2,913.66	2,913.56	0.00	(0.10)
	Totals for Cusip				13,194.26	13,877.14	13,252.94	13,252.47	0.00	(0.47)
31374ACH1	FNMA	9.50%	03/01/2025	12/31/1997	4,250.50	4,554.31	4,269.23	4,268.98	0.00	(0.25)
	Totals for Cusip				4,250.50	4,554.31	4,269.23	4,268.98	0.00	(0.25)
31374GDY0	FNMA	8.50%	12/01/2026	12/31/1997	129,311.91	134,773.82	151,044.65	149,147.87	0.00	(1,896.78)
	Totals for Cusip				129,311.91	134,773.82	151,044.65	149,147.87	0.00	(1,896.78)
31376KGG26	FNMA	5.50%	09/01/2034	03/31/2006	1,612,309.75	1,576,158.72	1,817,290.86	1,806,839.86	0.00	(10,451.00)
	Totals for Cusip				1,612,309.75	1,576,158.72	1,817,290.86	1,806,839.86	0.00	(10,451.00)
31385JCR7	FNMA	6.00%	03/01/2017	07/01/2009	705.84	752.56	711.43	706.27	0.00	(5.16)
	Totals for Cusip				705.84	752.56	711.43	706.27	0.00	(5.16)
31385JLF3	FNMA	6.00%	08/01/2017	07/01/2009	33,331.20	35,516.47	34,119.74	33,521.01	0.00	(598.73)
	Totals for Cusip				33,331.20	35,516.47	34,119.74	33,521.01	0.00	(598.73)
31385WZP7	FNMA	6.00%	02/01/2018	07/01/2009	48,925.88	52,164.16	50,064.04	49,359.68	0.00	(704.36)
	Totals for Cusip				48,925.88	52,164.16	50,064.04	49,359.68	0.00	(704.36)
31389GSV3	FNMA	7.00%	02/01/2032	07/12/2004	41,415.44	43,945.66	47,526.99	46,667.25	0.00	(859.74)
	Totals for Cusip				41,415.44	43,945.66	47,526.99	46,667.25	0.00	(859.74)
31389RTP1	FNMA	5.50%	05/01/2017	04/12/2002	73.04	71.70	73.17	73.09	0.00	(0.08)
	Totals for Cusip				73.04	71.70	73.17	73.09	0.00	(0.08)
3138A1K34	FNMA	4.00%	12/01/2040	02/29/2012	278,180.31	293,076.60	295,092.14	293,590.19	0.00	(1,501.95)
	Totals for Cusip				278,180.31	293,076.60	295,092.14	293,590.19	0.00	(1,501.95)
3138A2MK2	FNMA	4.00%	01/01/2041	02/29/2012	26,415.14	27,829.64	28,016.08	27,875.87	0.00	(140.21)

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	Totals for Cusip				26,415.14	27,829.64	28,016.08	27,875.87	0.00	(140.21)
3138A3S65	FNMA	4.00%	01/01/2041	02/29/2012	46,937.10	49,450.55	49,790.69	49,444.34	0.00	(346.35)
	Totals for Cusip				46,937.10	49,450.55	49,790.69	49,444.34	0.00	(346.35)
3138A5LP5	FNMA	4.00%	01/01/2041	04/29/2014	514,424.79	537,734.66	545,665.67	540,990.58	0.00	(4,675.09)
	Totals for Cusip				514,424.79	537,734.66	545,665.67	540,990.58	0.00	(4,675.09)
3138A5TQ5	FNMA	4.00%	01/01/2041	02/29/2012	619,211.62	652,369.83	656,807.25	653,879.62	0.00	(2,927.63)
3138A5TQ5	FNMA	4.00%	01/01/2041	04/21/2016	218,656.73	233,621.05	233,621.05	230,898.73	0.00	(2,722.32)
	Totals for Cusip				837,868.35	885,990.88	890,428.30	884,778.35	0.00	(5,649.95)
3138A72U1	FNMA	4.00%	02/01/2041	02/29/2012	251,034.14	264,555.25	266,342.14	264,120.53	0.00	(2,221.61)
	Totals for Cusip				251,034.14	264,555.25	266,342.14	264,120.53	0.00	(2,221.61)
3138A7G28	FNMA	3.50%	02/01/2026	01/04/2011	118,143.30	118,660.18	123,957.85	123,240.24	0.00	(717.61)
	Totals for Cusip				118,143.30	118,660.18	123,957.85	123,240.24	0.00	(717.61)
3138A94P6	FNMA	4.50%	04/01/2041	08/11/2014	541,985.93	584,413.26	586,092.16	583,982.19	0.00	(2,109.97)
	Totals for Cusip				541,985.93	584,413.26	586,092.16	583,982.19	0.00	(2,109.97)
3138AAAY70	FNMA	4.00%	03/01/2041	02/29/2012	36,497.86	38,463.71	38,714.19	38,380.80	0.00	(333.39)
	Totals for Cusip				36,497.86	38,463.71	38,714.19	38,380.80	0.00	(333.39)
3138ABBW8	FNMA	4.00%	04/01/2041	02/29/2012	101,399.14	106,860.64	107,582.84	107,114.08	0.00	(468.76)
	Totals for Cusip				101,399.14	106,860.64	107,582.84	107,114.08	0.00	(468.76)
3138AMUC7	FNMA	4.00%	07/01/2041	02/29/2012	165,965.75	174,904.94	176,061.48	175,228.46	0.00	(833.02)
	Totals for Cusip				165,965.75	174,904.94	176,061.48	175,228.46	0.00	(833.02)
3138AQBPO	FNMA	4.00%	10/01/2041	02/29/2012	119,842.24	126,297.14	127,107.11	126,277.16	0.00	(829.95)
	Totals for Cusip				119,842.24	126,297.14	127,107.11	126,277.16	0.00	(829.95)

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3138AR2T0	FNMA	4.00%	09/01/2041	02/29/2012	60,448.04	63,703.86	64,123.50	63,546.91	0.00	(576.59)
	Totals for Cusip				60,448.04	63,703.86	64,123.50	63,546.91	0.00	(576.59)
3138AUN37	FNMA	4.00%	01/01/2042	02/29/2012	30,318.36	31,951.35	32,169.10	32,025.01	0.00	(144.09)
	Totals for Cusip				30,318.36	31,951.35	32,169.10	32,025.01	0.00	(144.09)
3138AVQF5	FNMA	4.00%	10/01/2041	02/29/2012	25,235.15	26,594.34	26,772.59	26,588.40	0.00	(184.19)
	Totals for Cusip				25,235.15	26,594.34	26,772.59	26,588.40	0.00	(184.19)
3138AW3N1	FNMA	4.00%	11/01/2041	02/29/2012	1,417,033.50	1,493,357.19	1,503,276.17	1,492,954.95	0.00	(10,321.22)
	Totals for Cusip				1,417,033.50	1,493,357.19	1,503,276.17	1,492,954.95	0.00	(10,321.22)
3138AX3X7	FNMA	4.00%	01/01/2042	02/29/2012	63,248.22	66,654.85	67,098.32	66,531.69	0.00	(566.63)
	Totals for Cusip				63,248.22	66,654.85	67,098.32	66,531.69	0.00	(566.63)
3138AX4F5	FNMA	4.00%	01/01/2042	02/29/2012	163,916.33	172,745.15	173,881.59	172,383.59	0.00	(1,498.00)
	Totals for Cusip				163,916.33	172,745.15	173,881.59	172,383.59	0.00	(1,498.00)
3138AYQQ5	FNMA	4.00%	11/01/2041	02/29/2012	210,686.81	222,034.72	223,514.96	222,486.66	0.00	(1,028.30)
	Totals for Cusip				210,686.81	222,034.72	223,514.96	222,486.66	0.00	(1,028.30)
3138E0RJ0	FNMA	4.00%	12/01/2041	11/25/2015	1,399,162.37	1,485,516.94	1,485,543.38	1,471,447.60	0.00	(14,095.78)
	Totals for Cusip				1,399,162.37	1,485,516.94	1,485,543.38	1,471,447.60	0.00	(14,095.78)
3138E2K79	FNMA	4.00%	01/01/2042	11/25/2015	3,835,355.64	4,074,166.45	4,072,663.02	4,041,256.21	0.00	(31,406.81)
	Totals for Cusip				3,835,355.64	4,074,166.45	4,072,663.02	4,041,256.21	0.00	(31,406.81)
3138E2MD4	FNMA	3.00%	01/01/2027	02/29/2012	230,588.17	239,685.58	238,767.37	237,154.07	0.00	(1,613.30)
	Totals for Cusip				230,588.17	239,685.58	238,767.37	237,154.07	0.00	(1,613.30)
3138E2TH8	FNMA	3.00%	01/01/2027	02/29/2012	155,405.90	161,537.14	160,918.99	159,825.57	0.00	(1,093.42)
	Totals for Cusip				155,405.90	161,537.14	160,918.99	159,825.57	0.00	(1,093.42)

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3138E4AC5	FNMA	4.00%	01/01/2042	02/29/2012	30,037.26	31,655.15	31,824.68	31,652.00	0.00	(172.68)
	Totals for Cusip				30,037.26	31,655.15	31,824.68	31,652.00	0.00	(172.68)
3138E4V99	FNMA	3.00%	01/01/2027	02/29/2012	299,660.98	311,483.50	310,364.24	308,196.29	0.00	(2,167.95)
	Totals for Cusip				299,660.98	311,483.50	310,364.24	308,196.29	0.00	(2,167.95)
3138EBRL1	FNMA	3.50%	03/01/2027	12/17/2014	3,962,511.36	4,192,832.32	4,151,917.22	4,137,275.70	0.00	(14,641.52)
	Totals for Cusip				3,962,511.36	4,192,832.32	4,151,917.22	4,137,275.70	0.00	(14,641.52)
3138EG6Y5	FNMA	6.50%	10/01/2038	02/29/2012	969,989.50	1,106,718.99	1,124,676.66	1,099,149.08	0.00	(25,527.58)
	Totals for Cusip				969,989.50	1,106,718.99	1,124,676.66	1,099,149.08	0.00	(25,527.58)
3138EGFB5	FNMA	4.00%	04/01/2041	02/29/2012	68,506.25	72,174.69	72,715.48	72,293.81	0.00	(421.67)
	Totals for Cusip				68,506.25	72,174.69	72,715.48	72,293.81	0.00	(421.67)
3138EGGZ1	FNMA	4.50%	04/01/2041	02/29/2012	4,125,736.48	4,438,691.64	4,464,792.09	4,455,415.25	0.00	(9,376.84)
	Totals for Cusip				4,125,736.48	4,438,691.64	4,464,792.09	4,455,415.25	0.00	(9,376.84)
3138EH5Y4	FNMA	3.00%	05/01/2027	05/18/2012	719,222.30	754,958.64	744,741.87	739,749.23	0.00	(4,992.64)
	Totals for Cusip				719,222.30	754,958.64	744,741.87	739,749.23	0.00	(4,992.64)
3138EP7H7	FNMA	2.50%	10/01/2043	05/13/2015	875,438.65	850,816.93	846,033.54	837,352.08	0.00	(8,681.46)
3138EP7H7	FNMA	2.50%	10/01/2043	05/13/2015	875,437.81	850,816.12	846,032.73	837,351.28	0.00	(8,681.45)
3138EP7H7	FNMA	2.50%	10/01/2043	05/13/2015	875,436.93	850,815.25	846,031.88	837,350.43	0.00	(8,681.45)
	Totals for Cusip				2,626,313.39	2,552,448.30	2,538,098.15	2,512,053.79	0.00	(26,044.36)
3138LUSZ9	FNMA	3.50%	06/01/2042	11/05/2014	2,658,584.04	2,747,272.74	2,748,821.71	2,741,908.18	0.00	(6,913.53)
	Totals for Cusip				2,658,584.04	2,747,272.74	2,748,821.71	2,741,908.18	0.00	(6,913.53)
3138M1MS4	FNMA	3.50%	07/01/2042	08/13/2013	13,520,631.03	13,534,362.95	13,978,228.94	13,941,165.11	0.00	(37,063.83)
	Totals for Cusip				13,520,631.03	13,534,362.95	13,978,228.94	13,941,165.11	0.00	(37,063.83)

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3138M8G80	FNMA	2.50%	08/01/2027	11/26/2013	98,714.24	98,621.71	100,274.47	98,956.54	0.00	(1,317.93)
3138M8G80	FNMA	2.50%	08/01/2027	11/26/2013	420,275.21	419,881.18	426,917.86	421,306.78	0.00	(5,611.08)
	Totals for Cusip				518,989.45	518,502.89	527,192.33	520,263.32	0.00	(6,929.01)
3138MGB38	FNMA	2.50%	12/01/2027	08/22/2013	1,281,794.05	1,257,760.42	1,298,791.37	1,285,730.90	0.00	(13,060.47)
	Totals for Cusip				1,281,794.05	1,257,760.42	1,298,791.37	1,285,730.90	0.00	(13,060.47)
3138MLXD1	FNMA	3.00%	12/01/2042	08/15/2013	8,775,469.68	8,377,831.20	8,799,009.08	8,772,955.24	0.00	(26,053.84)
	Totals for Cusip				8,775,469.68	8,377,831.20	8,799,009.08	8,772,955.24	0.00	(26,053.84)
3138W2K20	FNMA	2.50%	07/01/2028	11/26/2013	105,081.05	104,982.54	106,469.71	105,402.96	0.00	(1,066.75)
	Totals for Cusip				105,081.05	104,982.54	106,469.71	105,402.96	0.00	(1,066.75)
3138W5GH5	FNMA	3.00%	06/01/2043	12/30/2013	755,890.17	720,339.72	757,500.88	755,674.42	0.00	(1,826.46)
	Totals for Cusip				755,890.17	720,339.72	757,500.88	755,674.42	0.00	(1,826.46)
3138W7GM0	FNMA	3.50%	03/01/2043	04/23/2013	2,063,850.82	2,210,255.27	2,136,745.66	2,127,763.49	0.00	(8,982.17)
	Totals for Cusip				2,063,850.82	2,210,255.27	2,136,745.66	2,127,763.49	0.00	(8,982.17)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.30	683,248.00	722,259.98	720,662.54	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.29	683,247.99	722,259.97	720,662.53	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.29	683,247.99	722,259.97	720,662.53	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.28	683,247.98	722,259.96	720,662.52	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	387,662.99	367,431.83	388,411.41	387,552.34	0.00	(859.07)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.29	683,247.99	722,259.97	720,662.53	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.27	683,247.97	722,259.95	720,662.51	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.28	683,247.98	722,259.96	720,662.52	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.25	683,247.95	722,259.93	720,662.49	0.00	(1,597.44)



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3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.28	683,247.98	722,259.96	720,662.52	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.22	683,247.92	722,259.90	720,662.46	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.32	683,248.02	722,260.00	720,662.56	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.47	683,248.15	722,260.15	720,662.71	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.29	683,247.99	722,259.97	720,662.53	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	711,473.16	674,343.15	712,846.71	711,270.08	0.00	(1,576.63)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.29	683,247.99	722,259.97	720,662.53	0.00	(1,597.44)
3138W95Z9	FNMA	3.00%	10/01/2043	12/19/2013	720,868.29	683,247.99	722,259.97	720,662.53	0.00	(1,597.44)
	Totals for Cusip				11,912,160.56	11,290,494.87	11,935,157.73	11,908,760.43	0.00	(26,397.30)
3138W9AE0	FNMA	2.50%	07/01/2028	11/26/2013	29,523.64	29,495.96	29,914.23	29,614.18	0.00	(300.05)
	Totals for Cusip				29,523.64	29,495.96	29,914.23	29,614.18	0.00	(300.05)
3138W9AF7	FNMA	2.50%	07/01/2028	11/26/2013	524,289.08	523,797.55	531,229.74	525,897.97	0.00	(5,331.77)
3138W9AF7	FNMA	2.50%	07/01/2028	11/26/2013	59,401.49	59,345.81	60,187.86	59,583.78	0.00	(604.08)
	Totals for Cusip				583,690.57	583,143.36	591,417.60	585,481.75	0.00	(5,935.85)
3138W9AS9	FNMA	3.00%	07/01/2043	01/02/2014	399,947.81	380,450.35	400,768.28	399,833.64	0.00	(934.64)
	Totals for Cusip				399,947.81	380,450.35	400,768.28	399,833.64	0.00	(934.64)
3138W9AU4	FNMA	3.00%	07/01/2043	11/06/2014	1,431,264.52	1,428,021.82	1,434,201.32	1,430,856.70	0.00	(3,344.62)
	Totals for Cusip				1,431,264.52	1,428,021.82	1,434,201.32	1,430,856.70	0.00	(3,344.62)
3138W9BR0	FNMA	2.50%	07/01/2028	11/26/2013	81,245.14	81,168.96	82,320.27	81,494.32	0.00	(825.95)
	Totals for Cusip				81,245.14	81,168.96	82,320.27	81,494.32	0.00	(825.95)
3138W9KR0	FNMA	3.00%	08/01/2043	11/06/2014	5,203,890.99	5,192,100.90	5,214,360.54	5,202,409.81	0.00	(11,950.73)
	Totals for Cusip				5,203,890.99	5,192,100.90	5,214,360.54	5,202,409.81	0.00	(11,950.73)



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3138W9SE1	FNMA	3.00%	09/01/2043	03/06/2015	1,255,756.96	1,266,941.03	1,258,231.68	1,255,399.61	0.00	(2,832.07)
	Totals for Cusip				1,255,756.96	1,266,941.03	1,258,231.68	1,255,399.61	0.00	(2,832.07)
3138W9ZU7	FNMA	2.50%	10/01/2028	11/26/2013	24,871.81	24,848.45	25,200.89	24,932.76	0.00	(268.13)
	Totals for Cusip				24,871.81	24,848.45	25,200.89	24,932.76	0.00	(268.13)
3138WARU3	FNMA	3.00%	08/01/2043	01/02/2014	263,242.34	250,409.26	263,470.77	261,798.20	0.00	(1,672.57)
3138WARU3	FNMA	3.00%	08/01/2043	01/02/2014	263,242.33	250,409.26	263,470.76	261,798.19	0.00	(1,672.57)
	Totals for Cusip				526,484.67	500,818.52	526,941.53	523,596.39	0.00	(3,345.14)
3138WCUT8	FNMA	4.00%	09/01/2044	04/02/2015	920,487.67	985,029.67	974,370.66	967,913.08	0.00	(6,457.58)
	Totals for Cusip				920,487.67	985,029.67	974,370.66	967,913.08	0.00	(6,457.58)
3138WEGZ6	FNMA	3.00%	04/01/2045	03/18/2015	2,678,195.49	2,721,506.92	2,681,097.06	2,664,137.80	0.00	(16,959.26)
	Totals for Cusip				2,678,195.49	2,721,506.92	2,681,097.06	2,664,137.80	0.00	(16,959.26)
3138WF6Y7	FNMA	4.00%	12/01/2045	12/05/2016	3,408,584.94	3,586,736.76	3,586,736.76	3,585,330.26	0.00	(1,406.50)
	Totals for Cusip				3,408,584.94	3,586,736.76	3,586,736.76	3,585,330.26	0.00	(1,406.50)
3138WG4K7	FNMA	2.50%	05/01/2046	10/07/2016	1,477,114.23	1,481,153.22	1,481,153.22	1,406,868.91	0.00	(74,284.31)
	Totals for Cusip				1,477,114.23	1,481,153.22	1,481,153.22	1,406,868.91	0.00	(74,284.31)
3138WGAE4	FNMA	4.00%	12/01/2045	11/08/2016	11,256,307.88	12,058,759.52	12,058,759.52	11,840,105.93	0.00	(218,653.59)
	Totals for Cusip				11,256,307.88	12,058,759.52	12,058,759.52	11,840,105.93	0.00	(218,653.59)
3138WGGZ1	FNMA	4.00%	01/01/2046	11/02/2016	3,447,896.75	3,693,290.03	3,693,290.03	3,627,330.99	0.00	(65,959.04)
	Totals for Cusip				3,447,896.75	3,693,290.03	3,693,290.03	3,627,330.99	0.00	(65,959.04)
3138WGVQ	FNMA	3.50%	04/01/2046	12/05/2016	21,133,837.54	21,636,591.72	21,636,591.72	21,677,149.19	40,557.47	0.00
	Totals for Cusip				21,133,837.54	21,636,591.72	21,636,591.72	21,677,149.19	40,557.47	0.00
3138WHLL4	FNMA	2.50%	07/01/2046	10/05/2016	2,931,810.48	2,943,950.00	2,943,950.00	2,792,386.88	0.00	(151,563.12)



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	Totals for Cusip				2,931,810.48	2,943,950.00	2,943,950.00	2,792,386.88	0.00	(151,563.12)
3138WHRP9	FNMA	2.00%	08/01/2031	08/09/2016	3,146,124.09	3,193,070.16	3,193,070.16	3,066,235.91	0.00	(126,834.25)
	Totals for Cusip				3,146,124.09	3,193,070.16	3,193,070.16	3,066,235.91	0.00	(126,834.25)
3138WMA84	FNMA	2.50%	04/01/2028	11/26/2013	423,875.09	423,477.71	429,395.12	424,914.77	0.00	(4,480.35)
3138WMA84	FNMA	2.50%	04/01/2028	11/26/2013	53,513.21	53,463.04	54,210.11	53,644.47	0.00	(565.64)
	Totals for Cusip				477,388.30	476,940.75	483,605.23	478,559.24	0.00	(5,045.99)
3138WRC24	FNMA	2.50%	06/01/2028	11/26/2013	64,195.91	64,135.73	65,042.11	64,392.22	0.00	(649.89)
3138WRC24	FNMA	2.50%	06/01/2028	11/26/2013	191,082.69	190,903.56	193,601.45	191,667.03	0.00	(1,934.42)
	Totals for Cusip				255,278.60	255,039.29	258,643.56	256,059.25	0.00	(2,584.31)
3138WTRV0	FNMA	3.00%	06/01/2043	12/30/2013	753,650.78	717,852.37	755,254.88	753,436.02	0.00	(1,818.86)
3138WTRV0	FNMA	3.00%	06/01/2043	12/30/2013	753,651.52	717,853.07	755,255.62	753,436.76	0.00	(1,818.86)
	Totals for Cusip				1,507,302.30	1,435,705.44	1,510,510.50	1,506,872.78	0.00	(3,637.72)
3138WUWB	FNMA	2.50%	07/01/2028	11/26/2013	103,611.48	103,514.32	104,984.68	103,929.88	0.00	(1,054.80)
	Totals for Cusip				103,611.48	103,514.32	104,984.68	103,929.88	0.00	(1,054.80)
3138WVPH8	FNMA	3.00%	06/01/2043	01/02/2014	451,023.28	429,035.89	452,000.24	450,894.92	0.00	(1,105.32)
	Totals for Cusip				451,023.28	429,035.89	452,000.24	450,894.92	0.00	(1,105.32)
3138X0K80	FNMA	2.50%	07/01/2028	11/26/2013	40,395.03	40,357.16	40,920.19	40,518.86	0.00	(401.33)
	Totals for Cusip				40,395.03	40,357.16	40,920.19	40,518.86	0.00	(401.33)
3138X0M54	FNMA	2.50%	07/01/2028	11/26/2013	570,514.64	569,979.79	578,055.11	572,261.19	0.00	(5,793.92)
3138X0M54	FNMA	2.50%	07/01/2028	11/26/2013	47,922.16	47,877.21	48,555.53	48,068.87	0.00	(486.66)
	Totals for Cusip				618,436.80	617,857.00	626,610.64	620,330.06	0.00	(6,280.58)
3138X0Y36	FNMA	3.00%	07/01/2043	01/02/2014	720,648.79	685,517.16	722,154.00	720,443.27	0.00	(1,710.73)

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	Totals for Cusip				720,648.79	685,517.16	722,154.00	720,443.27	0.00	(1,710.73)
3138X6CB9	FNMA	2.50%	08/01/2028	11/26/2013	18,908.49	18,890.73	19,158.67	18,966.48	0.00	(192.19)
3138X6CB9	FNMA	2.50%	08/01/2028	11/26/2013	505,246.83	504,773.17	511,931.86	506,796.39	0.00	(5,135.47)
	Totals for Cusip				524,155.32	523,663.90	531,090.53	525,762.87	0.00	(5,327.66)
3138X9MT3	FNMA	2.50%	11/01/2028	11/26/2013	28,538.40	28,511.67	28,916.10	28,608.45	0.00	(307.65)
	Totals for Cusip				28,538.40	28,511.67	28,916.10	28,608.45	0.00	(307.65)
3138XABP0	FNMA	3.00%	07/01/2043	01/02/2014	481,646.41	458,166.17	482,671.47	481,509.34	0.00	(1,162.13)
	Totals for Cusip				481,646.41	458,166.17	482,671.47	481,509.34	0.00	(1,162.13)
3138XC3H3	FNMA	2.50%	11/01/2028	11/26/2013	78,746.80	78,672.98	79,635.69	78,939.80	0.00	(695.89)
3138XC3H3	FNMA	2.50%	11/01/2028	11/26/2013	43,356.39	43,315.77	43,845.82	43,462.65	0.00	(383.17)
	Totals for Cusip				122,103.19	121,988.75	123,481.51	122,402.45	0.00	(1,079.06)
3138XKS21	FNMA	2.50%	01/01/2029	11/26/2013	34,599.65	34,567.20	34,913.16	34,684.29	0.00	(228.87)
3138XKS21	FNMA	2.50%	01/01/2029	11/26/2013	179,257.82	179,089.76	180,882.17	179,696.32	0.00	(1,185.85)
	Totals for Cusip				213,857.47	213,656.96	215,795.33	214,380.61	0.00	(1,414.72)
3138XKYE8	FNMA	2.50%	01/01/2029	11/26/2013	22,316.62	22,295.70	22,568.01	22,371.22	0.00	(196.79)
	Totals for Cusip				22,316.62	22,295.70	22,568.01	22,371.22	0.00	(196.79)
3138Y5DZ6	FNMA	3.50%	07/01/2027	01/09/2015	3,737,763.34	3,968,307.40	3,925,546.21	3,903,401.61	0.00	(22,144.60)
	Totals for Cusip				3,737,763.34	3,968,307.40	3,925,546.21	3,903,401.61	0.00	(22,144.60)
3138YB6B4	FNMA	3.00%	04/01/2045	03/27/2015	0.00	0.00	0.00	0.00	0.00	0.00
3138YB6B4	FNMA	3.00%	04/01/2045	03/27/2015	0.01	0.01	0.00	0.00	0.00	0.00
	Totals for Cusip				0.01	0.01	0.00	0.00	0.00	0.00
3138YRAW8	FNMA	3.00%	05/01/2045	03/27/2015	0.01	0.01	0.00	0.00	0.00	0.00

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3138YRAW8	FNMA	3.00%	05/01/2045	03/27/2015	0.00	0.00	0.00	0.00	0.00	0.00
Totals for Cusip										
3138YVER6	FNMA	3.50%	11/01/2045	11/05/2015	3,674,741.32	3,806,371.70	3,794,151.37	3,769,648.17	0.00	(24,503.20)
Totals for Cusip										
3138YWJV0	FNMA	3.50%	10/01/2045	09/12/2016	11,436,874.49	12,026,811.71	12,026,811.71	11,729,987.86	0.00	(296,823.85)
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	366,369.09	377,188.43	377,188.43	375,758.69	0.00	(1,429.74)
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	590,801.00	608,248.09	608,248.09	605,942.52	0.00	(2,305.57)
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	1,000,000.79	1,029,532.06	1,029,532.06	1,025,629.61	0.00	(3,902.45)
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	1,000,000.79	1,029,532.06	1,029,532.06	1,025,629.61	0.00	(3,902.45)
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	1,000,000.79	1,029,532.06	1,029,532.06	1,025,629.61	0.00	(3,902.45)
Totals for Cusip										
31390AEC0	FNMA	5.50%	09/01/2017	06/10/2003	14,375.21	15,005.25	14,677.99	14,488.10	0.00	(189.89)
Totals for Cusip										
31390CTC0	FNMA	7.00%	05/01/2032	08/20/2002	112,512.93	117,365.02	127,059.57	122,032.94	0.00	(5,026.63)
Totals for Cusip										
31390GBM8	FNMA	7.00%	05/01/2032	07/26/2004	22,714.45	24,102.15	26,982.80	26,921.54	0.00	(61.26)
Totals for Cusip										
31390GHF7	FNMA	7.00%	06/01/2032	10/28/2002	10,177.19	10,628.80	11,672.01	11,501.61	0.00	(170.40)
Totals for Cusip										
31390LP26	FNMA	6.50%	09/01/2032	09/27/2002	152,776.75	158,672.98	174,600.38	172,846.52	0.00	(1,753.86)
Totals for Cusip										
31390MFW9	FNMA	6.50%	07/01/2017	09/10/2002	4,035.19	4,226.86	4,109.87	4,049.10	0.00	(60.77)

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	Totals for Cusip				4,035.19	4,226.86	4,109.87	4,049.10	0.00	(60.77)
31390Q2A2	FNMA	6.50%	09/01/2017	09/10/2002	30,111.15	31,550.84	30,813.45	30,355.43	0.00	(458.02)
	Totals for Cusip				30,111.15	31,550.84	30,813.45	30,355.43	0.00	(458.02)
31390REE9	FNMA	7.00%	07/01/2032	07/26/2004	74,750.67	79,317.47	85,247.36	84,620.11	0.00	(627.25)
	Totals for Cusip				74,750.67	79,317.47	85,247.36	84,620.11	0.00	(627.25)
31390T3S6	FNMA	6.50%	09/01/2032	09/16/2002	30,643.27	31,782.81	35,020.57	34,668.77	0.00	(351.80)
	Totals for Cusip				30,643.27	31,782.81	35,020.57	34,668.77	0.00	(351.80)
31390VPW8	FNMA	6.50%	09/01/2032	09/18/2002	143,958.68	149,672.05	164,522.68	162,870.05	0.00	(1,652.63)
	Totals for Cusip				143,958.68	149,672.05	164,522.68	162,870.05	0.00	(1,652.63)
31391AVF3	FNMA	6.00%	09/01/2017	09/10/2002	2,557.90	2,650.63	2,613.76	2,569.89	0.00	(43.87)
	Totals for Cusip				2,557.90	2,650.63	2,613.76	2,569.89	0.00	(43.87)
31391AVP1	FNMA	6.50%	09/01/2032	09/18/2002	26,540.65	27,560.80	30,331.89	30,027.21	0.00	(304.68)
	Totals for Cusip				26,540.65	27,560.80	30,331.89	30,027.21	0.00	(304.68)
31391CNM3	FNMA	5.50%	12/01/2017	06/04/2003	14,707.56	15,387.78	15,020.55	14,858.00	0.00	(162.55)
	Totals for Cusip				14,707.56	15,387.78	15,020.55	14,858.00	0.00	(162.55)
31391CNP6	FNMA	6.50%	12/01/2017	12/12/2002	3,914.93	4,143.10	3,999.25	3,933.59	0.00	(65.66)
	Totals for Cusip				3,914.93	4,143.10	3,999.25	3,933.59	0.00	(65.66)
31391R2D3	FNMA	5.50%	12/01/2032	02/29/2012	1,482.36	1,619.77	1,666.89	1,646.55	0.00	(20.34)
	Totals for Cusip				1,482.36	1,619.77	1,666.89	1,646.55	0.00	(20.34)
31391STK6	FNMA	5.50%	02/01/2033	06/16/2011	641,364.38	697,007.75	721,224.79	718,837.11	0.00	(2,387.68)
	Totals for Cusip				641,364.38	697,007.75	721,224.79	718,837.11	0.00	(2,387.68)
31400B2F2	FNMA	5.00%	02/01/2033	03/10/2005	27,038.01	26,547.93	29,808.45	29,521.21	0.00	(287.24)

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	Totals for Cusip				27,038.01	26,547.93	29,808.45	29,521.21	0.00	(287.24)
31400CCG7	FNMA	5.50%	02/01/2033	02/29/2012	25,699.99	28,082.39	28,911.19	28,762.26	0.00	(148.93)
	Totals for Cusip				25,699.99	28,082.39	28,911.19	28,762.26	0.00	(148.93)
31400DWE8	FNMA	6.50%	04/01/2033	05/05/2003	488,256.72	514,271.67	572,675.05	567,707.26	0.00	(4,967.79)
31400DWE8	FNMA	6.50%	04/01/2033	12/04/2003	84,914.19	88,695.50	99,595.62	98,731.67	0.00	(863.95)
	Totals for Cusip				573,170.91	602,967.17	672,270.67	666,438.93	0.00	(5,831.74)
31400RKS9	FNMA	5.00%	03/01/2033	06/29/2004	33,634.65	32,299.79	37,193.88	36,844.33	0.00	(349.55)
	Totals for Cusip				33,634.65	32,299.79	37,193.88	36,844.33	0.00	(349.55)
31400URC0	FNMA	5.50%	03/01/2018	05/20/2003	11,835.31	12,371.59	11,922.47	11,851.51	0.00	(70.96)
	Totals for Cusip				11,835.31	12,371.59	11,922.47	11,851.51	0.00	(70.96)
31401XAE7	FNMA	5.50%	08/01/2033	05/12/2004	598,500.99	588,307.76	680,034.41	678,567.66	0.00	(1,466.75)
	Totals for Cusip				598,500.99	588,307.76	680,034.41	678,567.66	0.00	(1,466.75)
31402CTP7	FNMA	6.50%	07/01/2018	07/01/2009	36,318.47	38,555.84	37,127.97	36,730.96	0.00	(397.01)
	Totals for Cusip				36,318.47	38,555.84	37,127.97	36,730.96	0.00	(397.01)
31402CVN9	FNMA	5.50%	01/01/2034	05/18/2004	532,785.87	525,793.03	599,186.51	597,537.56	0.00	(1,648.95)
	Totals for Cusip				532,785.87	525,793.03	599,186.51	597,537.56	0.00	(1,648.95)
31402CVZ2	FNMA	5.00%	03/01/2034	07/05/2005	1,243,585.50	1,236,978.92	1,375,696.89	1,365,801.17	0.00	(9,895.72)
	Totals for Cusip				1,243,585.50	1,236,978.92	1,375,696.89	1,365,801.17	0.00	(9,895.72)
31402CYK2	FNMA	5.00%	04/01/2034	11/15/2010	442,423.41	469,798.38	489,374.01	485,559.47	0.00	(3,814.54)
31402CYK2	FNMA	5.00%	04/01/2034	03/15/2011	478,699.12	506,673.13	529,499.35	525,372.04	0.00	(4,127.31)
	Totals for Cusip				921,122.53	976,471.51	1,018,873.36	1,010,931.51	0.00	(7,941.85)
31402DFW5	FNMA	6.50%	02/01/2019	07/01/2009	24,462.46	25,969.45	24,946.76	24,603.84	0.00	(342.92)

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	Totals for Cusip				24,462.46	25,969.45	24,946.76	24,603.84	0.00	(342.92)
31402DRR3	FNMA	6.00%	09/01/2019	07/01/2009	68,430.70	72,959.96	69,992.15	69,109.04	0.00	(883.11)
	Totals for Cusip				68,430.70	72,959.96	69,992.15	69,109.04	0.00	(883.11)
31402EZJ0	FNMA	5.50%	09/01/2033	08/23/2005	467,963.55	470,961.45	529,555.66	529,290.62	0.00	(265.04)
	Totals for Cusip				467,963.55	470,961.45	529,555.66	529,290.62	0.00	(265.04)
31402QLK5	FNMA	4.50%	08/01/2033	02/14/2005	53,735.86	52,493.23	58,258.97	58,041.48	0.00	(217.49)
	Totals for Cusip				53,735.86	52,493.23	58,258.97	58,041.48	0.00	(217.49)
31402QP70	FNMA	5.50%	09/01/2033	04/27/2004	837,734.49	840,286.95	938,176.52	935,311.21	0.00	(2,865.31)
	Totals for Cusip				837,734.49	840,286.95	938,176.52	935,311.21	0.00	(2,865.31)
31402QT35	FNMA	6.50%	10/01/2024	07/01/2009	962,790.00	1,035,635.11	1,100,321.19	1,089,268.50	0.00	(11,052.69)
	Totals for Cusip				962,790.00	1,035,635.11	1,100,321.19	1,089,268.50	0.00	(11,052.69)
31402RBG3	FNMA	6.00%	09/01/2019	07/01/2009	85,891.86	91,576.82	88,759.57	88,217.72	0.00	(541.85)
	Totals for Cusip				85,891.86	91,576.82	88,759.57	88,217.72	0.00	(541.85)
31402RDF3	FNMA	6.00%	04/01/2035	05/22/2008	363,330.78	371,051.58	412,940.56	414,284.22	1,343.66	0.00
31402RDF3	FNMA	6.00%	04/01/2035	06/19/2008	491,237.64	494,614.90	558,312.05	560,128.71	1,816.66	0.00
	Totals for Cusip				854,568.42	865,666.48	971,252.61	974,412.93	3,160.32	0.00
31402RST7	FNMA	5.50%	12/01/2018	07/01/2009	16,706.44	17,629.47	17,113.52	16,920.52	0.00	(193.00)
	Totals for Cusip				16,706.44	17,629.47	17,113.52	16,920.52	0.00	(193.00)
31402RT41	FNMA	5.50%	11/01/2034	02/29/2012	27,892.74	30,478.42	31,339.10	31,288.38	0.00	(50.72)
	Totals for Cusip				27,892.74	30,478.42	31,339.10	31,288.38	0.00	(50.72)
31402UR87	FNMA	4.50%	10/01/2033	08/19/2004	489,390.40	468,591.28	530,751.72	528,197.56	0.00	(2,554.16)
	Totals for Cusip				489,390.40	468,591.28	530,751.72	528,197.56	0.00	(2,554.16)

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31402V4E7	FNMA	5.00%	09/01/2033	12/12/2010	1,669.04	1,765.14	1,846.28	1,828.18	0.00	(18.10)
	Totals for Cusip				1,669.04	1,765.14	1,846.28	1,828.18	0.00	(18.10)
31402VTU4	FNMA	4.50%	09/01/2033	08/16/2004	303,066.57	289,475.92	328,538.59	325,962.80	0.00	(2,575.79)
	Totals for Cusip				303,066.57	289,475.92	328,538.59	325,962.80	0.00	(2,575.79)
31402WTH1	FNMA	5.00%	10/01/2018	06/04/2004	31,630.98	31,581.57	33,020.73	32,371.24	0.00	(649.49)
	Totals for Cusip				31,630.98	31,581.57	33,020.73	32,371.24	0.00	(649.49)
31402YAN4	FNMA	6.00%	11/01/2033	03/16/2004	48,396.88	50,567.19	54,614.35	54,758.32	143.97	0.00
	Totals for Cusip				48,396.88	50,567.19	54,614.35	54,758.32	143.97	0.00
31403C4X6	FNMA	6.00%	12/01/2020	07/01/2009	83,926.94	89,481.85	87,695.67	87,144.63	0.00	(551.04)
	Totals for Cusip				83,926.94	89,481.85	87,695.67	87,144.63	0.00	(551.04)
31403CUZ2	FNMA	6.00%	10/01/2035	02/29/2012	26,927.54	29,809.87	30,467.44	30,664.12	196.68	0.00
	Totals for Cusip				26,927.54	29,809.87	30,467.44	30,664.12	196.68	0.00
31403CYQ8	FNMA	5.50%	12/01/2019	07/01/2009	591,918.70	623,882.31	623,106.98	614,986.14	0.00	(8,120.84)
	Totals for Cusip				591,918.70	623,882.31	623,106.98	614,986.14	0.00	(8,120.84)
31403CZM6	FNMA	5.00%	01/01/2036	03/10/2009	1,193,422.60	1,222,046.12	1,316,909.02	1,304,075.59	0.00	(12,833.43)
	Totals for Cusip				1,193,422.60	1,222,046.12	1,316,909.02	1,304,075.59	0.00	(12,833.43)
31403DBY4	FNMA	5.00%	03/01/2036	11/15/2010	157,206.86	166,786.67	173,407.28	171,653.73	0.00	(1,753.55)
	Totals for Cusip				157,206.86	166,786.67	173,407.28	171,653.73	0.00	(1,753.55)
31403DDX4	FNMA	5.50%	04/01/2036	07/01/2009	1,592,014.47	1,649,460.68	1,785,296.74	1,780,763.94	0.00	(4,532.80)
	Totals for Cusip				1,592,014.47	1,649,460.68	1,785,296.74	1,780,763.94	0.00	(4,532.80)
31403DED7	FNMA	5.50%	04/01/2036	03/21/2007	140,235.19	139,544.96	157,409.71	156,932.82	0.00	(476.89)
	Totals for Cusip				140,235.19	139,544.96	157,409.71	156,932.82	0.00	(476.89)

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31403DJZ3	FNMA	5.00%	06/01/2036	11/15/2010	113,857.34	120,795.54	125,588.14	124,378.03	0.00	(1,210.11)
	Totals for Cusip				113,857.34	120,795.54	125,588.14	124,378.03	0.00	(1,210.11)
31403DWD7	FNMA	5.00%	12/01/2033	12/12/2010	2,596.93	2,746.46	2,872.97	2,851.86	0.00	(21.11)
	Totals for Cusip				2,596.93	2,746.46	2,872.97	2,851.86	0.00	(21.11)
31403DWK1	FNMA	6.00%	11/01/2036	07/22/2009	995,221.93	1,046,538.08	1,125,700.36	1,127,116.82	1,416.46	0.00
	Totals for Cusip				995,221.93	1,046,538.08	1,125,700.36	1,127,116.82	1,416.46	0.00
31403H6V7	FNMA	7.00%	11/01/2033	11/12/2003	59,158.28	62,707.81	66,513.22	65,857.73	0.00	(655.49)
	Totals for Cusip				59,158.28	62,707.81	66,513.22	65,857.73	0.00	(655.49)
31403JT71	FNMA	6.00%	11/01/2033	03/16/2004	72,828.32	76,094.22	82,191.58	82,428.68	237.10	0.00
	Totals for Cusip				72,828.32	76,094.22	82,191.58	82,428.68	237.10	0.00
31403MC98	FNMA	6.00%	11/01/2033	03/16/2004	85,238.88	89,061.30	96,911.88	97,549.90	638.02	0.00
	Totals for Cusip				85,238.88	89,061.30	96,911.88	97,549.90	638.02	0.00
31403MNE5	FNMA	6.00%	11/01/2033	03/16/2004	42,364.52	44,264.30	47,973.89	47,941.34	0.00	(32.55)
	Totals for Cusip				42,364.52	44,264.30	47,973.89	47,941.34	0.00	(32.55)
31403MU49	FNMA	5.50%	12/01/2033	05/10/2004	337,162.97	331,091.41	376,104.94	375,119.28	0.00	(985.66)
	Totals for Cusip				337,162.97	331,091.41	376,104.94	375,119.28	0.00	(985.66)
31403RLM8	FNMA	5.50%	12/01/2033	09/19/2005	252,709.37	253,814.98	284,538.37	284,065.87	0.00	(472.50)
	Totals for Cusip				252,709.37	253,814.98	284,538.37	284,065.87	0.00	(472.50)
31403SZA7	FNMA	4.50%	01/01/2019	05/13/2004	118,593.48	114,905.97	122,581.95	121,883.81	0.00	(698.14)
	Totals for Cusip				118,593.48	114,905.97	122,581.95	121,883.81	0.00	(698.14)
31403YRV7	FNMA	6.00%	03/01/2034	03/12/2004	164,622.17	172,377.43	187,448.89	188,204.60	755.71	0.00
	Totals for Cusip				164,622.17	172,377.43	187,448.89	188,204.60	755.71	0.00

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31404JFV2	FNMA	6.00%	02/01/2034	03/16/2004	107,318.61	112,215.01	121,130.42	121,473.53	343.11	0.00
	Totals for Cusip				107,318.61	112,215.01	121,130.42	121,473.53	343.11	0.00
31404MCF3	FNMA	5.00%	05/01/2034	12/12/2010	4,521.85	4,782.21	4,994.89	4,940.64	0.00	(54.25)
	Totals for Cusip				4,521.85	4,782.21	4,994.89	4,940.64	0.00	(54.25)
31405DKJ5	FNMA	6.50%	07/01/2034	01/20/2005	227,297.10	238,661.96	263,479.95	257,156.36	0.00	(6,323.59)
	Totals for Cusip				227,297.10	238,661.96	263,479.95	257,156.36	0.00	(6,323.59)
31405EGT6	FNMA	6.50%	08/01/2034	09/17/2004	98,033.68	102,996.65	112,037.44	110,912.04	0.00	(1,125.40)
	Totals for Cusip				98,033.68	102,996.65	112,037.44	110,912.04	0.00	(1,125.40)
31405HHD3	FNMA	6.50%	09/01/2034	10/29/2004	193,181.12	204,349.40	220,776.37	218,558.68	0.00	(2,217.69)
	Totals for Cusip				193,181.12	204,349.40	220,776.37	218,558.68	0.00	(2,217.69)
31405NND3	FNMA	6.50%	09/01/2034	01/26/2005	38,503.58	40,410.70	44,003.68	43,561.67	0.00	(442.01)
	Totals for Cusip				38,503.58	40,410.70	44,003.68	43,561.67	0.00	(442.01)
31405QQA9	FNMA	4.50%	10/01/2034	05/12/2006	33,648.76	30,538.87	36,420.06	36,254.70	0.00	(165.36)
	Totals for Cusip				33,648.76	30,538.87	36,420.06	36,254.70	0.00	(165.36)
31405SMW1	FNMA	6.00%	02/01/2035	02/02/2005	4,649.50	4,791.90	5,246.81	5,306.64	59.83	0.00
	Totals for Cusip				4,649.50	4,791.90	5,246.81	5,306.64	59.83	0.00
31405TAE2	FNMA	6.00%	10/01/2034	01/28/2005	95,122.24	98,704.17	107,392.36	107,692.08	299.72	0.00
	Totals for Cusip				95,122.24	98,704.17	107,392.36	107,692.08	299.72	0.00
31406CUD8	FNMA	4.50%	12/01/2034	05/12/2006	101,880.27	92,464.31	110,059.79	109,700.91	0.00	(358.88)
	Totals for Cusip				101,880.27	92,464.31	110,059.79	109,700.91	0.00	(358.88)
31406DA22	FNMA	6.00%	01/01/2035	02/02/2005	28,044.61	28,903.46	31,647.44	31,727.69	80.25	0.00
	Totals for Cusip				28,044.61	28,903.46	31,647.44	31,727.69	80.25	0.00
31406DA22	FNMA	6.00%	01/01/2035	02/02/2005	28,044.63	28,903.48	31,647.46	31,727.71	80.25	0.00
	Totals for Cusip				28,044.63	28,903.48	31,647.46	31,727.71	80.25	0.00

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31406DA22	FNMA	6.00%	01/01/2035	02/02/2005	28,044.57	28,903.42	31,647.40	31,727.65	80.25	0.00
31406DA22	FNMA	6.00%	01/01/2035	02/02/2005	24,148.86	24,888.42	27,251.20	27,320.31	69.11	0.00
31406DA22	FNMA	6.00%	01/01/2035	02/02/2005	28,044.75	28,903.61	31,647.61	31,727.85	80.24	0.00
	Totals for Cusip				136,327.42	140,502.39	153,841.11	154,231.21	390.10	0.00
31406EED2	FNMA	6.00%	02/01/2035	02/09/2005	467,168.16	484,832.97	537,275.81	543,271.42	5,995.61	0.00
	Totals for Cusip				467,168.16	484,832.97	537,275.81	543,271.42	5,995.61	0.00
31406EVU5	FNMA	6.00%	02/01/2035	01/27/2005	450,476.28	467,580.32	518,193.05	519,620.44	1,427.39	0.00
31406EVU5	FNMA	6.00%	02/01/2035	02/02/2005	79,839.26	82,933.03	91,840.91	92,093.89	252.98	0.00
	Totals for Cusip				530,315.54	550,513.35	610,033.96	611,714.33	1,680.37	0.00
31406H5P8	FNMA	4.50%	04/01/2020	01/23/2007	48,511.41	46,631.60	50,621.55	49,922.22	0.00	(699.33)
	Totals for Cusip				48,511.41	46,631.60	50,621.55	49,922.22	0.00	(699.33)
31406J4G5	FNMA	6.00%	02/01/2035	02/02/2005	24,660.29	25,415.51	27,829.45	27,906.08	76.63	0.00
31406J4G5	FNMA	6.00%	02/01/2035	02/02/2005	6,185.08	6,374.48	6,979.93	6,999.16	19.23	0.00
	Totals for Cusip				30,845.37	31,789.99	34,809.38	34,905.24	95.86	0.00
31406KGP9	FNMA	6.00%	02/01/2035	02/02/2005	15,898.71	16,385.63	18,074.10	18,133.06	58.96	0.00
	Totals for Cusip				15,898.71	16,385.63	18,074.10	18,133.06	58.96	0.00
31406KY20	FNMA	5.50%	02/01/2035	02/15/2005	196,669.04	200,056.98	219,021.87	218,508.21	0.00	(513.66)
	Totals for Cusip				196,669.04	200,056.98	219,021.87	218,508.21	0.00	(513.66)
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	65,453.80	67,458.32	73,878.97	74,642.60	763.63	0.00
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	49,951.44	51,481.21	56,381.17	56,963.92	582.75	0.00
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	32,104.56	33,087.78	36,237.02	36,611.59	374.57	0.00
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	45,934.14	47,340.86	51,846.76	52,382.65	535.89	0.00



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	Totals for Cusip				193,443.94	199,368.17	218,343.92	220,600.76	2,256.84	0.00
31406MLH7	FNMA	6.00%	01/01/2035	02/02/2005	2,498.81	2,575.33	2,819.83	2,827.38	7.55	0.00
	Totals for Cusip				2,498.81	2,575.33	2,819.83	2,827.38	7.55	0.00
31406N4K7	FNMA	4.50%	02/01/2035	05/08/2008	110,340.11	105,547.19	119,755.11	119,000.11	0.00	(755.00)
	Totals for Cusip				110,340.11	105,547.19	119,755.11	119,000.11	0.00	(755.00)
31406PGF0	FNMA	5.00%	03/01/2035	12/12/2010	6,223.56	6,581.88	6,845.03	6,796.14	0.00	(48.89)
	Totals for Cusip				6,223.56	6,581.88	6,845.03	6,796.14	0.00	(48.89)
31406PTL3	FNMA	4.50%	03/01/2020	01/23/2007	1,348.13	1,295.90	1,394.04	1,385.53	0.00	(8.51)
	Totals for Cusip				1,348.13	1,295.90	1,394.04	1,385.53	0.00	(8.51)
31406QCB1	FNMA	6.00%	03/01/2035	05/04/2005	376,907.18	387,743.27	428,676.38	427,717.71	0.00	(958.67)
	Totals for Cusip				376,907.18	387,743.27	428,676.38	427,717.71	0.00	(958.67)
31406UUM8	FNMA	5.00%	04/01/2035	01/04/2007	9,844.12	9,579.95	10,843.28	10,753.57	0.00	(89.71)
	Totals for Cusip				9,844.12	9,579.95	10,843.28	10,753.57	0.00	(89.71)
31406YQ52	FNMA	4.50%	05/01/2020	01/23/2007	1,095.40	1,052.96	1,132.56	1,125.79	0.00	(6.77)
	Totals for Cusip				1,095.40	1,052.96	1,132.56	1,125.79	0.00	(6.77)
31407H6M3	FNMA	6.50%	08/01/2036	02/05/2007	44,426.96	45,287.76	50,773.20	52,261.24	1,488.04	0.00
	Totals for Cusip				44,426.96	45,287.76	50,773.20	52,261.24	1,488.04	0.00
31407QQX7	FNMA	4.50%	08/01/2020	09/25/2006	2,755.85	2,671.44	2,859.39	2,832.31	0.00	(27.08)
	Totals for Cusip				2,755.85	2,671.44	2,859.39	2,832.31	0.00	(27.08)
31407YMP1	FNMA	6.50%	12/01/2035	02/29/2012	92,797.18	105,529.86	110,305.14	104,987.63	0.00	(5,317.51)
	Totals for Cusip				92,797.18	105,529.86	110,305.14	104,987.63	0.00	(5,317.51)
31407YRU5	FNMA	4.50%	10/01/2035	06/11/2009	115,829.78	112,753.06	125,660.13	124,815.45	0.00	(844.68)

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	Totals for Cusip					112,753.06	125,660.13	124,815.45	0.00	(844.68)
31408BYQ5	FNMA	6.00%	02/01/2036	10/02/2007	86,666.62	87,008.54	97,800.52	99,425.19	1,624.67	0.00
	Totals for Cusip				86,666.62	87,008.54	97,800.52	99,425.19	1,624.67	0.00
31408GY84	FNMA	6.00%	02/01/2036	10/02/2007	132,400.29	132,922.64	150,121.77	151,662.90	1,541.13	0.00
	Totals for Cusip				132,400.29	132,922.64	150,121.77	151,662.90	1,541.13	0.00
31408JHG9	FNMA	6.00%	02/01/2036	03/29/2007	502,620.66	506,684.82	568,723.57	569,466.35	742.78	0.00
	Totals for Cusip				502,620.66	506,684.82	568,723.57	569,466.35	742.78	0.00
31408JLB5	FNMA	6.50%	01/01/2036	02/29/2012	151,868.87	172,706.76	180,855.38	171,819.37	0.00	(9,036.01)
	Totals for Cusip				151,868.87	172,706.76	180,855.38	171,819.37	0.00	(9,036.01)
31409AM48	FNMA	7.00%	02/01/2036	04/10/2006	17,397.62	17,900.52	18,610.02	18,702.17	92.15	0.00
	Totals for Cusip				17,397.62	17,900.52	18,610.02	18,702.17	92.15	0.00
31409AMY2	FNMA	5.50%	02/01/2021	03/14/2007	33,682.28	33,850.70	35,936.23	35,375.66	0.00	(560.57)
	Totals for Cusip				33,682.28	33,850.70	35,936.23	35,375.66	0.00	(560.57)
31409BAE7	FNMA	6.00%	03/01/2036	10/02/2007	139,252.66	139,802.07	158,714.14	159,597.47	883.33	0.00
	Totals for Cusip				139,252.66	139,802.07	158,714.14	159,597.47	883.33	0.00
31409BE60	FNMA	6.00%	03/01/2036	10/02/2007	307,380.98	308,593.70	350,666.38	352,488.04	1,821.66	0.00
	Totals for Cusip				307,380.98	308,593.70	350,666.38	352,488.04	1,821.66	0.00
31409DY80	FNMA	6.00%	04/01/2036	09/26/2007	568,222.62	568,000.65	648,245.04	652,164.19	3,919.15	0.00
	Totals for Cusip				568,222.62	568,000.65	648,245.04	652,164.19	3,919.15	0.00
31409VXT5	FNMA	6.50%	04/01/2036	02/29/2012	70,751.93	80,106.06	80,858.60	80,046.37	0.00	(812.23)
	Totals for Cusip				70,751.93	80,106.06	80,858.60	80,046.37	0.00	(812.23)
31409XAZ2	FNMA	4.50%	05/01/2021	09/25/2006	5,771.37	5,594.63	5,970.16	5,931.49	0.00	(38.67)

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Totals for Cusip					5,771.37	5,594.63	5,970.16	5,931.49	0.00	(38.67)
3140EWY	FNMA	3.00%	02/01/2031	06/07/2016	10,226,285.79	10,688,066.52	10,688,066.52	10,503,184.57	0.00	(184,881.95)
Totals for Cusip					10,226,285.79	10,688,066.52	10,688,066.52	10,503,184.57	0.00	(184,881.95)
31410BAL8	FNMA	6.00%	05/01/2036	02/29/2012	60,540.92	66,719.36	68,535.80	68,572.24	36.44	0.00
Totals for Cusip					60,540.92	66,719.36	68,535.80	68,572.24	36.44	0.00
31410BS70	FNMA	4.50%	04/01/2021	09/25/2006	3,364.71	3,261.68	3,481.71	3,458.06	0.00	(23.65)
Totals for Cusip					3,364.71	3,261.68	3,481.71	3,458.06	0.00	(23.65)
31410FYT6	FNMA	6.00%	02/01/2037	07/15/2009	747,742.03	783,142.96	846,054.06	847,190.25	1,136.19	0.00
Totals for Cusip					747,742.03	783,142.96	846,054.06	847,190.25	1,136.19	0.00
31410GAE3	FNMA	5.00%	12/01/2036	12/12/2010	106,969.22	113,128.31	117,925.06	116,864.10	0.00	(1,060.96)
Totals for Cusip					106,969.22	113,128.31	117,925.06	116,864.10	0.00	(1,060.96)
31410GCT8	FNMA	4.50%	05/01/2035	07/08/2009	267,941.12	270,829.87	291,764.39	289,557.29	0.00	(2,207.10)
Totals for Cusip					267,941.12	270,829.87	291,764.39	289,557.29	0.00	(2,207.10)
31410KJY1	FNMA	6.00%	05/01/2038	02/24/2009	267,500.81	276,006.49	302,254.49	303,041.89	787.40	0.00
Totals for Cusip					267,500.81	276,006.49	302,254.49	303,041.89	787.40	0.00
31410PXU2	FNMA	6.50%	09/01/2036	02/29/2012	55,123.99	62,411.93	62,998.27	62,365.44	0.00	(632.83)
Totals for Cusip					55,123.99	62,411.93	62,998.27	62,365.44	0.00	(632.83)
31410TVW2	FNMA	6.50%	09/01/2036	11/30/2006	490,267.62	500,915.60	572,537.27	554,672.43	0.00	(17,864.84)
Totals for Cusip					490,267.62	500,915.60	572,537.27	554,672.43	0.00	(17,864.84)
31410TWE1	FNMA	6.50%	09/01/2036	11/28/2006	33,199.26	33,904.75	37,941.66	37,560.54	0.00	(381.12)
Totals for Cusip					33,199.26	33,904.75	37,941.66	37,560.54	0.00	(381.12)
31410YWS9	FNMA	6.00%	10/01/2036	01/24/2007	659,196.32	663,213.29	756,387.80	754,894.18	0.00	(1,493.62)

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Totals for Cusip					659,196.32	663,213.29	756,387.80	754,894.18	0.00	(1,493.62)
31411DAE9	FNMA	6.00%	11/01/2036	12/10/2007	114,551.71	115,777.75	130,082.43	131,006.24	923.81	0.00
Totals for Cusip					114,551.71	115,777.75	130,082.43	131,006.24	923.81	0.00
31411JHN9	FNMA	5.00%	02/01/2037	12/12/2010	4,026.33	4,258.17	4,428.39	4,383.77	0.00	(44.62)
Totals for Cusip					4,026.33	4,258.17	4,428.39	4,383.77	0.00	(44.62)
31411LBW0	FNMA	5.00%	02/01/2037	12/12/2010	42,445.61	45,038.78	46,706.17	46,263.21	0.00	(442.96)
Totals for Cusip					42,445.61	45,038.78	46,706.17	46,263.21	0.00	(442.96)
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	43,668.47	44,405.38	47,437.19	46,096.82	0.00	(1,340.37)
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	43,668.41	44,405.33	47,437.12	46,096.76	0.00	(1,340.36)
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	43,668.41	44,405.33	47,437.12	46,096.76	0.00	(1,340.36)
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	43,668.42	44,405.34	47,437.13	46,096.77	0.00	(1,340.36)
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	43,668.44	44,405.36	47,437.16	46,096.79	0.00	(1,340.37)
Totals for Cusip					218,342.15	222,026.74	237,185.72	230,483.90	0.00	(6,701.82)
31411WAE7	FNMA	5.50%	04/01/2037	02/29/2012	890.97	971.06	995.74	989.50	0.00	(6.24)
Totals for Cusip					890.97	971.06	995.74	989.50	0.00	(6.24)
31411X2G9	FNMA	6.50%	05/01/2037	02/29/2012	34,495.99	39,002.81	40,400.36	39,027.61	0.00	(1,372.75)
Totals for Cusip					34,495.99	39,002.81	40,400.36	39,027.61	0.00	(1,372.75)
31411XVA0	FNMA	5.00%	05/01/2037	12/12/2010	33,771.83	35,716.35	37,144.21	36,769.41	0.00	(374.80)
Totals for Cusip					33,771.83	35,716.35	37,144.21	36,769.41	0.00	(374.80)
31412B4L3	FNMA	5.00%	01/01/2037	12/12/2010	637.67	674.37	701.35	694.27	0.00	(7.08)
Totals for Cusip					637.67	674.37	701.35	694.27	0.00	(7.08)
31412B5B4	FNMA	6.00%	12/01/2036	08/14/2008	195,994.90	195,504.92	223,011.63	223,214.56	202.93	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip				195,994.90	195,504.92	223,011.63	223,214.56	202.93	0.00
31412GTA9	FNMA	6.50%	08/01/2037	02/29/2012	151,714.71	171,630.67	173,386.62	171,644.96	0.00	(1,741.66)
	Totals for Cusip				151,714.71	171,630.67	173,386.62	171,644.96	0.00	(1,741.66)
31412LKA7	FNMA	5.50%	05/01/2037	06/24/2008	1,126,056.06	1,099,840.08	1,278,314.09	1,291,090.16	12,776.07	0.00
	Totals for Cusip				1,126,056.06	1,099,840.08	1,278,314.09	1,291,090.16	12,776.07	0.00
31412LYZ7	FNMA	6.00%	09/01/2037	02/29/2012	36,085.10	39,936.87	41,070.68	41,113.37	42.69	0.00
	Totals for Cusip				36,085.10	39,936.87	41,070.68	41,113.37	42.69	0.00
31412N4U7	FNMA	5.00%	03/01/2039	12/12/2010	33,301.22	35,218.65	36,632.38	36,336.94	0.00	(295.44)
	Totals for Cusip				33,301.22	35,218.65	36,632.38	36,336.94	0.00	(295.44)
31412Q2Y4	FNMA	4.50%	01/01/2040	01/18/2011	5,246.36	5,367.27	5,677.78	5,652.84	0.00	(24.94)
31412Q2Y4	FNMA	4.50%	01/01/2040	04/15/2011	83,794.15	85,391.49	90,684.86	90,286.34	0.00	(398.52)
	Totals for Cusip				89,040.51	90,758.76	96,362.64	95,939.18	0.00	(423.46)
31412QNC9	FNMA	4.50%	09/01/2039	02/03/2010	3,173,063.66	3,203,802.72	3,472,797.88	3,442,803.96	0.00	(29,993.92)
	Totals for Cusip				3,173,063.66	3,203,802.72	3,472,797.88	3,442,803.96	0.00	(29,993.92)
31412RKU0	FNMA	4.00%	09/01/2040	05/21/2014	803,623.33	848,324.88	852,422.14	844,723.95	0.00	(7,698.19)
	Totals for Cusip				803,623.33	848,324.88	852,422.14	844,723.95	0.00	(7,698.19)
31412URW2	FNMA	4.50%	07/01/2039	03/30/2010	1,389,957.37	1,396,798.57	1,517,914.72	1,501,823.79	0.00	(16,090.93)
	Totals for Cusip				1,389,957.37	1,396,798.57	1,517,914.72	1,501,823.79	0.00	(16,090.93)
31413C2Y4	FNMA	6.50%	10/01/2037	02/29/2012	26,223.82	29,633.48	29,969.79	29,668.76	0.00	(301.03)
	Totals for Cusip				26,223.82	29,633.48	29,969.79	29,668.76	0.00	(301.03)
31413DZL4	FNMA	6.00%	08/01/2022	09/05/2007	28,121.79	28,417.29	30,180.83	29,867.03	0.00	(313.80)
31413DZL4	FNMA	6.00%	08/01/2022	09/05/2007	28,121.76	28,417.26	30,180.80	29,867.00	0.00	(313.80)



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31413DZL4	FNMA	6.00%	08/01/2022	09/05/2007	27,330.08	27,617.26	29,331.15	29,026.19	0.00	(304.96)
31413DZL4	FNMA	6.00%	08/01/2022	09/05/2007	5,416.36	5,473.26	5,812.94	5,752.50	0.00	(60.44)
	Totals for Cusip				88,989.99	89,925.07	95,505.72	94,512.72	0.00	(993.00)
31413J5Y6	FNMA	6.00%	10/01/2037	11/28/2007	43,512.63	44,056.54	49,450.34	49,227.12	0.00	(223.22)
	Totals for Cusip				43,512.63	44,056.54	49,450.34	49,227.12	0.00	(223.22)
31413TT36	FNMA	5.50%	11/01/2037	02/29/2012	1,958.62	2,134.67	2,192.47	2,181.35	0.00	(11.12)
	Totals for Cusip				1,958.62	2,134.67	2,192.47	2,181.35	0.00	(11.12)
31413UJ42	FNMA	6.50%	10/01/2037	02/29/2012	31,787.39	35,930.38	36,328.11	35,963.19	0.00	(364.92)
	Totals for Cusip				31,787.39	35,930.38	36,328.11	35,963.19	0.00	(364.92)
31414BZF0	FNMA	5.00%	02/01/2023	07/25/2008	1,785.27	1,741.77	1,914.68	1,853.93	0.00	(60.75)
	Totals for Cusip				1,785.27	1,741.77	1,914.68	1,853.93	0.00	(60.75)
31414GAN9	FNMA	5.00%	10/01/2023	07/25/2008	14,733.87	14,383.95	15,827.71	15,405.93	0.00	(421.78)
	Totals for Cusip				14,733.87	14,383.95	15,827.71	15,405.93	0.00	(421.78)
31414PTH2	FNMA	4.50%	03/01/2038	02/29/2012	66,404.39	70,796.24	71,718.55	71,421.14	0.00	(297.41)
	Totals for Cusip				66,404.39	70,796.24	71,718.55	71,421.14	0.00	(297.41)
31414PZJ1	FNMA	5.00%	03/01/2038	12/12/2010	34,915.19	37,048.29	38,401.73	38,014.26	0.00	(387.47)
	Totals for Cusip				34,915.19	37,048.29	38,401.73	38,014.26	0.00	(387.47)
31414R6U4	FNMA	5.00%	04/01/2038	12/12/2010	23,125.08	24,537.90	25,434.30	25,177.66	0.00	(256.64)
	Totals for Cusip				23,125.08	24,537.90	25,434.30	25,177.66	0.00	(256.64)
31414SG80	FNMA	5.00%	04/01/2023	07/25/2008	1,670.68	1,629.96	1,729.88	1,709.78	0.00	(20.10)
	Totals for Cusip				1,670.68	1,629.96	1,729.88	1,709.78	0.00	(20.10)
31414STW3	FNMA	5.00%	04/01/2038	02/23/2011	10,888.36	11,320.50	11,975.64	11,854.81	0.00	(120.83)

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Totals for Cusip					10,888.36	11,320.50	11,975.64	11,854.81	0.00	(120.83)
31415LCN5	FNMA	5.00%	05/01/2038	12/06/2010	99,127.65	104,835.24	109,026.30	107,926.20	0.00	(1,100.10)
31415LCN5	FNMA	5.00%	05/01/2038	12/06/2010	99,127.57	104,835.15	109,026.20	107,926.12	0.00	(1,100.08)
31415LCN5	FNMA	5.00%	05/01/2038	12/06/2010	99,127.59	104,835.17	109,026.22	107,926.14	0.00	(1,100.08)
31415LCN5	FNMA	5.00%	05/01/2038	12/12/2010	21,654.40	22,901.20	23,816.76	23,576.44	0.00	(240.32)
31415LCN5	FNMA	5.00%	05/01/2038	12/12/2010	87,841.99	92,899.76	96,613.67	95,638.83	0.00	(974.84)
Totals for Cusip					406,879.20	430,306.52	447,509.15	442,993.73	0.00	(4,515.42)
31415VXF7	FNMA	5.00%	09/01/2023	07/25/2008	11,703.76	11,418.48	12,132.99	11,998.19	0.00	(134.80)
Totals for Cusip					11,703.76	11,418.48	12,132.99	11,998.19	0.00	(134.80)
31415WA52	FNMA	4.00%	01/01/2039	02/29/2012	68,614.73	72,288.99	72,631.26	72,151.68	0.00	(479.58)
Totals for Cusip					68,614.73	72,288.99	72,631.26	72,151.68	0.00	(479.58)
31416BL55	FNMA	5.50%	05/01/2038	02/29/2012	1,648.55	1,797.77	1,841.49	1,841.42	0.00	(0.07)
Totals for Cusip					1,648.55	1,797.77	1,841.49	1,841.42	0.00	(0.07)
31416BLU0	FNMA	5.00%	04/01/2038	02/29/2012	6,834.04	7,386.26	7,516.47	7,440.63	0.00	(75.84)
Totals for Cusip					6,834.04	7,386.26	7,516.47	7,440.63	0.00	(75.84)
31416BMU9	FNMA	5.50%	08/01/2037	02/29/2012	155,736.83	170,173.78	175,054.37	174,670.08	0.00	(384.29)
Totals for Cusip					155,736.83	170,173.78	175,054.37	174,670.08	0.00	(384.29)
31416BQE1	FNMA	5.50%	09/01/2036	02/29/2012	182,143.62	199,028.49	204,878.19	203,812.95	0.00	(1,065.24)
Totals for Cusip					182,143.62	199,028.49	204,878.19	203,812.95	0.00	(1,065.24)
31416BQL5	FNMA	5.50%	09/01/2036	02/29/2012	146,491.26	160,071.12	164,662.86	164,358.49	0.00	(304.37)
Totals for Cusip					146,491.26	160,071.12	164,662.86	164,358.49	0.00	(304.37)
31416CH82	FNMA	5.00%	05/01/2039	12/12/2010	1,696.36	1,794.03	1,865.77	1,846.93	0.00	(18.84)

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	Totals for Cusip				1,696.36	1,794.03	1,865.77	1,846.93	0.00	(18.84)
31416CJF4	FNMA	5.00%	07/01/2039	12/12/2010	22,342.35	23,628.76	24,573.40	24,325.45	0.00	(247.95)
	Totals for Cusip				22,342.35	23,628.76	24,573.40	24,325.45	0.00	(247.95)
31416CJQ0	FNMA	5.00%	07/01/2039	12/12/2010	527,570.49	560,213.92	580,252.36	574,397.55	0.00	(5,854.81)
	Totals for Cusip				527,570.49	560,213.92	580,252.36	574,397.55	0.00	(5,854.81)
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	6,064.10	6,413.27	6,669.65	6,602.35	0.00	(67.30)
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	76,557.43	81,234.62	84,202.26	83,352.65	0.00	(849.61)
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	74,073.11	78,598.52	81,469.85	80,647.83	0.00	(822.02)
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	74,583.11	79,139.67	82,030.79	81,203.09	0.00	(827.70)
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	34,650.26	36,645.36	38,110.34	37,725.81	0.00	(384.53)
31416CLK0	FNMA	5.00%	04/01/2039	03/18/2011	1,974.35	2,066.91	2,171.50	2,149.59	0.00	(21.91)
31416CLK0	FNMA	5.00%	04/01/2039	04/26/2011	2,484.26	2,603.43	2,732.33	2,704.76	0.00	(27.57)
	Totals for Cusip				270,386.62	286,701.78	297,386.72	294,386.08	0.00	(3,000.64)
31416Y4B1	FNMA	4.50%	09/01/2041	02/29/2012	572,440.51	615,995.07	619,457.99	618,387.00	0.00	(1,070.99)
	Totals for Cusip				572,440.51	615,995.07	619,457.99	618,387.00	0.00	(1,070.99)
31416YLF3	FNMA	4.00%	01/01/2041	02/29/2012	40,058.70	42,203.81	42,490.82	42,266.31	0.00	(224.51)
	Totals for Cusip				40,058.70	42,203.81	42,490.82	42,266.31	0.00	(224.51)
31417A4E6	FNMA	3.00%	02/01/2027	04/28/2015	1,073,122.52	1,127,281.68	1,111,473.23	1,103,719.93	0.00	(7,753.30)
	Totals for Cusip				1,073,122.52	1,127,281.68	1,111,473.23	1,103,719.93	0.00	(7,753.30)
31417AET2	FNMA	4.00%	10/01/2041	02/29/2012	807,374.36	850,860.86	856,526.01	850,528.47	0.00	(5,997.54)
	Totals for Cusip				807,374.36	850,860.86	856,526.01	850,528.47	0.00	(5,997.54)
31417AQL6	FNMA	4.00%	12/01/2041	11/25/2015	1,593,052.42	1,692,867.10	1,689,780.83	1,682,616.34	0.00	(7,164.49)

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	Totals for Cusip				1,593,052.42	1,692,867.10	1,689,780.83	1,682,616.34	0.00	(7,164.49)
31417AX46	FNMA	3.50%	01/01/2042	08/12/2016	575,914.25	609,929.19	609,929.19	593,898.16	0.00	(16,031.03)
	Totals for Cusip				575,914.25	609,929.19	609,929.19	593,898.16	0.00	(16,031.03)
31417BDC8	FNMA	3.50%	03/01/2042	11/05/2014	1,120,661.23	1,157,870.68	1,157,355.21	1,149,598.50	0.00	(7,756.71)
	Totals for Cusip				1,120,661.23	1,157,870.68	1,157,355.21	1,149,598.50	0.00	(7,756.71)
31417BXH5	FNMA	3.50%	05/01/2042	08/16/2013	3,011,425.45	2,977,546.92	3,113,688.98	3,105,882.93	0.00	(7,806.05)
31417BXH5	FNMA	3.50%	05/01/2042	08/22/2013	8,401,778.90	8,294,131.09	8,687,090.79	8,665,312.21	0.00	(21,778.58)
	Totals for Cusip				11,413,204.35	11,271,678.01	11,800,779.77	11,771,195.14	0.00	(29,584.63)
31417DVR1	FNMA	3.50%	11/01/2042	08/15/2013	7,083,007.90	7,046,486.13	7,319,864.75	7,302,634.55	0.00	(17,230.20)
	Totals for Cusip				7,083,007.90	7,046,486.13	7,319,864.75	7,302,634.55	0.00	(17,230.20)
31417ECJ8	FNMA	3.00%	12/01/2042	08/14/2013	2,049,658.98	1,970,234.69	2,058,839.00	2,049,073.06	0.00	(9,765.94)
	Totals for Cusip				2,049,658.98	1,970,234.69	2,058,839.00	2,049,073.06	0.00	(9,765.94)
31417ESE2	FNMA	2.50%	01/01/2028	08/15/2013	4,306,267.44	4,265,896.17	4,363,360.80	4,319,469.85	0.00	(43,890.95)
	Totals for Cusip				4,306,267.44	4,265,896.17	4,363,360.80	4,319,469.85	0.00	(43,890.95)
31417F4U9	FNMA	3.00%	04/01/2043	05/23/2016	2,443,289.80	2,503,226.76	2,503,226.76	2,442,591.14	0.00	(60,635.62)
	Totals for Cusip				2,443,289.80	2,503,226.76	2,503,226.76	2,442,591.14	0.00	(60,635.62)
31417GTY2	FNMA	3.00%	06/01/2043	03/24/2015	2,675,233.61	2,738,770.41	2,681,234.36	2,674,472.24	0.00	(6,762.12)
	Totals for Cusip				2,675,233.61	2,738,770.41	2,681,234.36	2,674,472.24	0.00	(6,762.12)
31417GY34	FNMA	2.50%	06/01/2028	11/26/2013	433,321.09	432,914.85	439,053.09	434,649.50	0.00	(4,403.59)
	Totals for Cusip				433,321.09	432,914.85	439,053.09	434,649.50	0.00	(4,403.59)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	313,704.15	298,411.07	314,360.42	313,614.87	0.00	(745.55)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	392,897.43	373,743.68	393,719.37	392,785.62	0.00	(933.75)

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31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	376,521.09	358,165.69	377,308.78	376,413.94	0.00	(894.84)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	43,100.35	40,999.22	43,190.52	43,088.08	0.00	(102.44)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	260,567.86	247,865.19	261,112.96	260,493.70	0.00	(619.26)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	784,143.07	745,916.08	785,783.50	783,919.91	0.00	(1,863.59)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	259,404.30	246,758.33	259,946.97	259,330.48	0.00	(616.49)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	392,897.42	373,743.67	393,719.36	392,785.61	0.00	(933.75)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	784,143.22	745,916.23	785,783.65	783,920.06	0.00	(1,863.59)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	65,368.71	62,181.98	65,505.46	65,350.11	0.00	(155.35)
31417GZ74	FNMA	3.00%	06/01/2043	01/02/2014	784,143.09	745,916.10	785,783.52	783,919.93	0.00	(1,863.59)
	Totals for Cusip				4,456,890.69	4,239,617.24	4,466,214.51	4,455,622.31	0.00	(10,592.20)
31417WUE9	FNMA	4.50%	02/01/2040	11/17/2010	93,950.86	97,840.98	101,692.17	101,222.41	0.00	(469.76)
31417WUE9	FNMA	4.50%	02/01/2040	11/17/2010	4,484.22	4,669.90	4,853.71	4,831.29	0.00	(22.42)
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	175,827.79	181,816.91	190,315.58	189,436.41	0.00	(879.17)
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	196,869.96	205,021.60	213,091.56	212,107.19	0.00	(984.37)
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	21,042.24	21,913.52	22,776.07	22,670.85	0.00	(105.22)
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	19,686.82	20,501.99	21,308.97	21,210.53	0.00	(98.44)
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	151,409.67	157,678.98	163,885.45	163,128.39	0.00	(757.06)
	Totals for Cusip				663,271.56	689,443.88	717,923.51	714,607.07	0.00	(3,316.44)
31418ACH9	FNMA	4.00%	02/01/2042	02/29/2012	81,751.20	86,154.45	86,734.41	86,341.53	0.00	(392.88)
	Totals for Cusip				81,751.20	86,154.45	86,734.41	86,341.53	0.00	(392.88)
31418ACQ9	FNMA	3.00%	02/01/2027	02/29/2012	250,167.40	260,037.25	259,101.79	257,303.28	0.00	(1,798.51)
	Totals for Cusip				250,167.40	260,037.25	259,101.79	257,303.28	0.00	(1,798.51)

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31418AKW7	FNMA	3.00%	10/01/2042	05/21/2015	4,014,230.81	4,062,527.02	4,027,906.96	4,013,084.10	0.00	(14,822.86)
	Totals for Cusip				4,014,230.81	4,062,527.02	4,027,906.96	4,013,084.10	0.00	(14,822.86)
31418AUN6	FNMA	2.50%	07/01/2028	11/26/2013	39,001.12	38,964.56	39,516.35	39,120.48	0.00	(395.87)
31418AUN6	FNMA	2.50%	07/01/2028	11/26/2013	536,065.04	535,562.48	543,146.61	537,705.57	0.00	(5,441.04)
	Totals for Cusip				575,066.16	574,527.04	582,662.96	576,826.05	0.00	(5,836.91)
31418PCU7	FNMA	4.00%	01/01/2041	02/29/2012	31,563.13	33,253.27	33,477.86	33,323.71	0.00	(154.15)
	Totals for Cusip				31,563.13	33,253.27	33,477.86	33,323.71	0.00	(154.15)
31418PU52	FNMA	4.00%	03/01/2040	02/29/2012	31,337.60	33,015.70	33,215.19	32,998.25	0.00	(216.94)
	Totals for Cusip				31,337.60	33,015.70	33,215.19	32,998.25	0.00	(216.94)
31418U7M0	FNMA	5.00%	07/01/2034	12/12/2010	38,146.82	40,477.36	42,063.54	41,532.72	0.00	(530.82)
	Totals for Cusip				38,146.82	40,477.36	42,063.54	41,532.72	0.00	(530.82)
31418UCL6	FNMA	5.00%	05/01/2040	01/11/2011	36,419.96	38,218.20	40,170.59	39,738.95	0.00	(431.64)
31418UCL6	FNMA	5.00%	05/01/2040	03/18/2011	10,136.13	10,611.26	11,179.96	11,059.85	0.00	(120.11)
	Totals for Cusip				46,556.09	48,829.46	51,350.55	50,798.80	0.00	(551.75)
31418XYK8	FNMA	5.00%	08/01/2040	09/09/2010	836,722.10	890,193.86	925,707.49	911,910.93	0.00	(13,796.56)
	Totals for Cusip				836,722.10	890,193.86	925,707.49	911,910.93	0.00	(13,796.56)
31419ADT1	FNMA	4.00%	07/01/2040	05/05/2011	3,419,008.85	3,435,035.46	3,621,112.10	3,597,259.97	0.00	(23,852.13)
	Totals for Cusip				3,419,008.85	3,435,035.46	3,621,112.10	3,597,259.97	0.00	(23,852.13)
31419ASU2	FNMA	5.00%	09/01/2040	12/06/2010	6,935.65	7,335.00	7,637.82	7,557.30	0.00	(80.52)
	Totals for Cusip				6,935.65	7,335.00	7,637.82	7,557.30	0.00	(80.52)
31419BCD5	FNMA	3.50%	06/01/2039	02/09/2011	2,175,924.19	2,015,789.79	2,246,609.21	2,234,295.40	0.00	(12,313.81)
	Totals for Cusip				2,175,924.19	2,015,789.79	2,246,609.21	2,234,295.40	0.00	(12,313.81)

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31419E2E8	FNMA	4.00%	10/01/2040	02/29/2012	483,385.57	509,270.42	512,765.64	508,286.83	0.00	(4,478.81)
	Totals for Cusip				483,385.57	509,270.42	512,765.64	508,286.83	0.00	(4,478.81)
31419EEJ4	FNMA	4.50%	01/01/2041	01/06/2011	1,277,621.74	1,309,761.92	1,395,933.33	1,379,797.46	0.00	(16,135.87)
	Totals for Cusip				1,277,621.74	1,309,761.92	1,395,933.33	1,379,797.46	0.00	(16,135.87)
31419FWK8	FNMA	4.00%	10/01/2040	02/29/2012	466,884.52	491,885.76	495,283.24	490,883.01	0.00	(4,400.23)
	Totals for Cusip				466,884.52	491,885.76	495,283.24	490,883.01	0.00	(4,400.23)
31419FWS1	FNMA	4.00%	11/01/2040	12/07/2010	105,750.18	105,584.97	112,180.03	111,210.09	0.00	(969.94)
31419FWS1	FNMA	4.00%	11/01/2040	12/07/2010	103,362.78	103,201.27	109,647.47	108,699.43	0.00	(948.04)
	Totals for Cusip				209,112.96	208,786.24	221,827.50	219,909.52	0.00	(1,917.98)
31419GXU3	FNMA	4.00%	10/01/2040	06/15/2011	6,223,721.80	6,275,262.02	6,625,436.77	6,588,446.15	0.00	(36,990.62)
	Totals for Cusip				6,223,721.80	6,275,262.02	6,625,436.77	6,588,446.15	0.00	(36,990.62)
31419JA24	FNMA	4.00%	12/01/2040	02/29/2012	23,871.48	25,149.76	25,325.26	25,210.49	0.00	(114.77)
	Totals for Cusip				23,871.48	25,149.76	25,325.26	25,210.49	0.00	(114.77)
31419JSM1	FNMA	4.00%	11/01/2040	02/29/2012	89,156.34	93,930.59	94,565.57	93,889.09	0.00	(676.48)
31419JSM1	FNMA	4.00%	11/01/2040	04/15/2016	74,505.76	79,814.30	79,814.30	78,460.80	0.00	(1,353.50)
	Totals for Cusip				163,662.10	173,744.89	174,379.87	172,349.89	0.00	(2,029.98)
31419LAT0	FNMA	5.00%	01/01/2033	12/12/2010	57,304.80	60,850.53	63,027.11	62,391.16	0.00	(635.95)
	Totals for Cusip				57,304.80	60,850.53	63,027.11	62,391.16	0.00	(635.95)
36176JDL1	GNMA	4.00%	07/15/2041	02/29/2012	227,268.98	245,104.61	241,278.68	242,124.52	845.84	0.00
	Totals for Cusip				227,268.98	245,104.61	241,278.68	242,124.52	845.84	0.00
36176MYU1	GNMA	4.00%	08/15/2041	02/29/2012	83,594.64	90,155.01	89,182.76	88,803.08	0.00	(379.68)
	Totals for Cusip				83,594.64	90,155.01	89,182.76	88,803.08	0.00	(379.68)

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36176RSU7	GNMA	4.00%	11/15/2041	02/29/2012	162,226.52	174,957.75	172,208.77	172,530.70	321.93	0.00
	Totals for Cusip				162,226.52	174,957.75	172,208.77	172,530.70	321.93	0.00
36176XFP9	GNMA	3.50%	03/15/2042	12/17/2013	75,284.95	76,214.25	78,413.36	78,364.73	0.00	(48.63)
	Totals for Cusip				75,284.95	76,214.25	78,413.36	78,364.73	0.00	(48.63)
36177PAW5	GNMA	3.50%	07/15/2042	12/17/2013	129,589.60	131,189.23	134,957.96	134,856.71	0.00	(101.25)
	Totals for Cusip				129,589.60	131,189.23	134,957.96	134,856.71	0.00	(101.25)
36177UYC2	GNMA	3.50%	09/15/2042	12/17/2013	149,430.78	151,275.33	155,606.83	155,518.63	0.00	(88.20)
	Totals for Cusip				149,430.78	151,275.33	155,606.83	155,518.63	0.00	(88.20)
36178D7F2	GNMA	3.00%	04/15/2043	11/14/2013	659,530.78	646,958.47	670,956.85	669,346.08	0.00	(1,610.77)
36178D7F2	GNMA	3.00%	04/15/2043	11/14/2013	659,530.76	646,958.46	670,956.83	669,346.06	0.00	(1,610.77)
36178D7F2	GNMA	3.00%	04/15/2043	11/14/2013	329,765.08	323,478.94	335,478.11	334,672.73	0.00	(805.38)
	Totals for Cusip				1,648,826.62	1,617,395.87	1,677,391.79	1,673,364.87	0.00	(4,026.92)
36178WLC1	GNMA	3.50%	09/15/2042	12/17/2013	361,770.75	366,236.36	376,822.53	376,996.53	174.00	0.00
	Totals for Cusip				361,770.75	366,236.36	376,822.53	376,996.53	174.00	0.00
36179BM68	GNMA	3.00%	02/15/2043	11/14/2013	277,966.14	272,797.72	282,800.55	281,270.61	0.00	(1,529.94)
	Totals for Cusip				277,966.14	272,797.72	282,800.55	281,270.61	0.00	(1,529.94)
36179HUN9	GNMA	3.00%	12/15/2042	11/14/2013	290,709.68	285,304.33	296,118.00	295,049.65	0.00	(1,068.35)
	Totals for Cusip				290,709.68	285,304.33	296,118.00	295,049.65	0.00	(1,068.35)
36179JQB6	GNMA	3.00%	03/15/2043	11/14/2013	69,181.65	67,895.31	70,384.99	70,004.08	0.00	(380.91)
	Totals for Cusip				69,181.65	67,895.31	70,384.99	70,004.08	0.00	(380.91)
36179JWS2	GNMA	3.50%	05/15/2043	12/17/2013	211,647.90	214,260.42	220,395.42	220,244.16	0.00	(151.26)
	Totals for Cusip				211,647.90	214,260.42	220,395.42	220,244.16	0.00	(151.26)

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36179MAX8	GNMA	3.50%	04/20/2042	05/11/2012	0.01	0.01	0.01	0.01	0.00	0.00
36179MAX8	GNMA	3.50%	04/20/2042	05/11/2012	0.00	0.00	(0.01)	(0.01)	0.00	0.00
Totals for Cusip										
					0.01	0.01	0.00	0.00	0.00	0.00
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	558,694.73	591,779.93	596,805.72	596,299.29	0.00	(506.43)
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	558,694.56	591,779.77	596,805.54	596,299.11	0.00	(506.43)
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	558,694.52	591,779.73	596,805.49	596,299.07	0.00	(506.42)
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	558,694.54	591,779.75	596,805.52	596,299.09	0.00	(506.43)
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	558,694.54	591,779.75	596,805.51	596,299.09	0.00	(506.42)
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	558,694.54	591,779.75	596,805.52	596,299.09	0.00	(506.43)
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	558,694.55	591,779.76	596,805.53	596,299.10	0.00	(506.43)
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	558,694.55	591,779.75	596,805.53	596,299.10	0.00	(506.43)
Totals for Cusip										
					4,469,556.53	4,734,238.19	4,774,444.36	4,770,392.94	0.00	(4,051.42)
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	489,903.99	531,239.63	512,254.65	511,616.54	0.00	(638.11)
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	489,904.54	531,316.78	512,255.23	511,617.11	0.00	(638.12)
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	489,904.48	531,316.72	512,255.17	511,617.05	0.00	(638.12)
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	489,904.46	531,316.70	512,255.15	511,617.03	0.00	(638.12)
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	244,951.98	265,658.10	256,127.30	255,808.25	0.00	(319.05)
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	244,952.49	265,658.64	256,127.84	255,808.79	0.00	(319.05)
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	244,951.47	265,657.54	256,126.77	255,807.72	0.00	(319.05)
Totals for Cusip										
					2,694,473.41	2,922,164.11	2,817,402.11	2,813,892.49	0.00	(3,509.62)
36179MNH9	GNMA	3.50%	09/20/2042	10/12/2012	2,677,688.82	2,917,739.46	2,799,852.73	2,796,365.11	0.00	(3,487.62)
36179MNH9	GNMA	3.50%	09/20/2042	10/26/2012	358,983.01	387,813.81	375,360.85	374,893.29	0.00	(467.56)



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	Totals for Cusip				3,036,671.83	3,305,553.27	3,175,213.58	3,171,258.40	0.00	(3,955.18)
36179MQQ6	GNMA	4.00%	10/20/2042	02/12/2013	4,703,845.21	5,079,785.34	5,022,190.83	5,019,744.59	0.00	(2,446.24)
	Totals for Cusip				4,703,845.21	5,079,785.34	5,022,190.83	5,019,744.59	0.00	(2,446.24)
36179MX39	GNMA	3.00%	01/20/2043	11/12/2013	4,988,933.82	4,861,871.90	5,076,168.33	5,072,715.88	0.00	(3,452.45)
	Totals for Cusip				4,988,933.82	4,861,871.90	5,076,168.33	5,072,715.88	0.00	(3,452.45)
36179NDR6	GNMA II	3.50%	05/20/2043	05/15/2013	279,810.39	299,047.36	292,490.66	292,197.45	0.00	(293.21)
36179NDR6	GNMA II	3.50%	05/20/2043	12/10/2014	1,626,956.36	1,705,634.94	1,700,685.71	1,698,980.89	0.00	(1,704.82)
	Totals for Cusip				1,906,766.75	2,004,682.30	1,993,176.37	1,991,178.34	0.00	(1,998.03)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	587,497.88	596,034.96	614,121.70	613,523.03	0.00	(598.67)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	587,497.66	596,034.74	614,121.47	613,522.80	0.00	(598.67)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	587,497.66	596,034.74	614,121.47	613,522.80	0.00	(598.67)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	587,497.66	596,034.74	614,121.46	613,522.80	0.00	(598.66)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	587,497.66	596,034.74	614,121.47	613,522.80	0.00	(598.67)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	587,497.68	596,034.76	614,121.49	613,522.82	0.00	(598.67)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	293,749.09	298,017.63	307,061.02	306,761.67	0.00	(299.35)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	587,497.65	596,034.73	614,121.46	613,522.79	0.00	(598.67)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	587,497.67	596,034.75	614,121.47	613,522.81	0.00	(598.66)
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	587,497.66	596,034.74	614,121.46	613,522.80	0.00	(598.66)
	Totals for Cusip				5,581,228.27	5,662,330.53	5,834,154.47	5,828,467.12	0.00	(5,687.35)
36179Q6P1	GNMA II	3.50%	03/20/2045	08/25/2016	3,586,206.42	3,804,180.54	3,804,180.54	3,731,805.25	0.00	(72,375.29)
	Totals for Cusip				3,586,206.42	3,804,180.54	3,804,180.54	3,731,805.25	0.00	(72,375.29)
36179QJR3	GNMA II	3.00%	07/20/2044	09/09/2016	664,893.40	695,125.28	695,125.28	675,290.34	0.00	(19,834.94)

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Totals for Cusip					664,893.40	695,125.28	695,125.28	675,290.34	0.00	(19,834.94)
36179RBX6	GNMA II	3.50%	04/20/2045	09/07/2016	7,688,861.45	8,167,312.88	8,167,312.88	8,000,836.00	0.00	(166,476.88)
36179RBX6	GNMA II	3.50%	04/20/2045	12/14/2016	2,527,643.03	2,636,055.22	2,636,055.22	2,630,201.82	0.00	(5,853.40)
Totals for Cusip					10,216,504.48	10,803,368.10	10,803,368.10	10,631,037.82	0.00	(172,330.28)
36180BG54	GNMA	3.00%	04/15/2043	11/14/2013	269,304.83	264,297.43	273,984.97	273,325.44	0.00	(659.53)
36180BG54	GNMA	3.00%	04/15/2043	11/14/2013	60,358.90	59,236.60	61,407.84	61,260.03	0.00	(147.81)
Totals for Cusip					329,663.73	323,534.03	335,392.81	334,585.47	0.00	(807.34)
36180EPX7	GNMA	3.00%	04/15/2043	11/14/2013	257,569.88	252,780.69	262,038.58	261,403.22	0.00	(635.36)
Totals for Cusip					257,569.88	252,780.69	262,038.58	261,403.22	0.00	(635.36)
36180EWP6	GNMA	3.00%	03/15/2043	11/14/2013	121,508.94	119,249.64	123,623.39	122,953.44	0.00	(669.95)
Totals for Cusip					121,508.94	119,249.64	123,623.39	122,953.44	0.00	(669.95)
36180MHH3	GNMA	3.00%	06/15/2043	11/14/2013	251,339.84	246,666.48	255,678.21	255,044.17	0.00	(634.04)
Totals for Cusip					251,339.84	246,666.48	255,678.21	255,044.17	0.00	(634.04)
36180MTS6	GNMA	3.00%	03/15/2043	11/14/2013	218,821.74	214,753.04	221,833.10	222,088.69	255.59	0.00
Totals for Cusip					218,821.74	214,753.04	221,833.10	222,088.69	255.59	0.00
36181D6S0	GNMA	3.00%	05/15/2043	12/15/2014	1,330,265.46	1,366,432.06	1,353,312.35	1,350,063.40	0.00	(3,248.95)
Totals for Cusip					1,330,265.46	1,366,432.06	1,353,312.35	1,350,063.40	0.00	(3,248.95)
36181LT73	GNMA	3.00%	08/15/2043	11/14/2013	318,292.19	312,498.26	323,782.56	323,004.09	0.00	(778.47)
Totals for Cusip					318,292.19	312,498.26	323,782.56	323,004.09	0.00	(778.47)
36182AJA0	GNMA	3.50%	09/15/2043	12/17/2013	401,359.36	406,313.64	417,982.98	418,379.08	396.10	0.00
Totals for Cusip					401,359.36	406,313.64	417,982.98	418,379.08	396.10	0.00
36200H6U3	GNMA	5.50%	02/15/2033	09/25/2006	183,511.40	183,239.02	207,822.49	207,323.50	0.00	(498.99)

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Totals for Cusip					183,511.40	183,239.02	207,822.49	207,323.50	0.00	(498.99)
36200H7E8	GNMA	5.50%	03/15/2033	05/15/2006	45,139.67	43,968.86	50,991.64	50,409.77	0.00	(581.87)
Totals for Cusip					45,139.67	43,968.86	50,991.64	50,409.77	0.00	(581.87)
36200JBD1	GNMA	6.00%	04/15/2033	06/03/2004	27,071.37	27,504.90	30,367.85	30,697.73	329.88	0.00
36200JBD1	GNMA	6.00%	04/15/2033	06/03/2004	21,953.11	22,304.69	24,626.35	24,893.85	267.50	0.00
Totals for Cusip					49,024.48	49,809.59	54,994.20	55,591.58	597.38	0.00
36200JQV5	GNMA	6.00%	01/15/2034	06/03/2004	12,033.94	12,226.66	13,499.33	13,642.07	142.74	0.00
Totals for Cusip					12,033.94	12,226.66	13,499.33	13,642.07	142.74	0.00
36200K7J0	GNMA	6.00%	02/15/2033	06/03/2004	4,934.70	5,013.75	5,699.02	5,723.02	24.00	0.00
36200K7J0	GNMA	6.00%	02/15/2033	06/03/2004	17,807.69	18,092.92	20,565.86	20,652.48	86.62	0.00
Totals for Cusip					22,742.39	23,106.67	26,264.88	26,375.50	110.62	0.00
36200KMR5	GNMA	5.50%	02/15/2033	09/25/2006	135,489.70	135,288.58	154,117.75	153,138.93	0.00	(978.82)
Totals for Cusip					135,489.70	135,288.58	154,117.75	153,138.93	0.00	(978.82)
36200KMZ7	GNMA	5.50%	02/15/2033	09/25/2006	125,053.68	124,868.08	141,145.58	140,687.65	0.00	(457.93)
Totals for Cusip					125,053.68	124,868.08	141,145.58	140,687.65	0.00	(457.93)
36200MFX6	GNMA	5.50%	04/15/2033	05/15/2006	36,050.39	35,115.34	41,014.62	40,656.10	0.00	(358.52)
Totals for Cusip					36,050.39	35,115.34	41,014.62	40,656.10	0.00	(358.52)
36200MJ79	GNMA	5.50%	05/15/2033	09/25/2006	241,454.66	241,096.27	268,640.32	270,456.29	1,815.97	0.00
Totals for Cusip					241,454.66	241,096.27	268,640.32	270,456.29	1,815.97	0.00
36200N4P3	GNMA	6.00%	10/15/2034	08/15/2007	1,249,683.64	1,251,245.76	1,442,915.86	1,441,687.75	0.00	(1,228.11)
Totals for Cusip					1,249,683.64	1,251,245.76	1,442,915.86	1,441,687.75	0.00	(1,228.11)
36200QEE0	GNMA	6.00%	03/15/2033	06/03/2004	75,681.26	76,893.37	84,897.02	85,794.79	897.77	0.00

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	Totals for Cusip				75,681.26	76,893.37	84,897.02	85,794.79	897.77	0.00
36200TQ50	GNMA	5.50%	09/15/2033	09/25/2006	254,617.57	254,239.62	288,507.83	284,505.72	0.00	(4,002.11)
	Totals for Cusip				254,617.57	254,239.62	288,507.83	284,505.72	0.00	(4,002.11)
36201FDA2	GNMA	5.50%	10/15/2032	09/25/2006	213,819.33	213,501.94	241,337.34	241,623.95	286.61	0.00
	Totals for Cusip				213,819.33	213,501.94	241,337.34	241,623.95	286.61	0.00
36201P3N3	GNMA	5.50%	10/15/2032	05/15/2006	22,018.93	21,447.82	24,986.43	24,561.99	0.00	(424.44)
36201P3N3	GNMA	5.50%	10/15/2032	05/15/2006	5,415.99	5,275.51	6,145.89	6,041.51	0.00	(104.38)
	Totals for Cusip				27,434.92	26,723.33	31,132.32	30,603.50	0.00	(528.82)
36201VXY3	GNMA	6.50%	08/15/2032	08/14/2002	17,164.43	17,918.04	19,638.36	19,606.39	0.00	(31.97)
	Totals for Cusip				17,164.43	17,918.04	19,638.36	19,606.39	0.00	(31.97)
36201VY48	GNMA	6.50%	08/15/2032	08/14/2002	22,122.10	23,093.39	25,310.58	25,269.39	0.00	(41.19)
	Totals for Cusip				22,122.10	23,093.39	25,310.58	25,269.39	0.00	(41.19)
36201VYK2	GNMA	6.50%	08/15/2032	08/14/2002	87,586.03	91,431.58	100,209.92	100,046.79	0.00	(163.13)
	Totals for Cusip				87,586.03	91,431.58	100,209.92	100,046.79	0.00	(163.13)
36201VYT3	GNMA	6.50%	07/15/2032	08/14/2002	106,367.60	111,037.83	121,698.51	121,500.40	0.00	(198.11)
	Totals for Cusip				106,367.60	111,037.83	121,698.51	121,500.40	0.00	(198.11)
36201VZK1	GNMA	6.50%	08/15/2032	08/14/2002	574,265.43	599,479.27	682,430.96	661,502.32	0.00	(20,928.64)
	Totals for Cusip				574,265.43	599,479.27	682,430.96	661,502.32	0.00	(20,928.64)
36201XN61	GNMA	5.50%	08/15/2033	05/15/2006	57,690.11	56,193.77	65,166.21	64,713.21	0.00	(453.00)
	Totals for Cusip				57,690.11	56,193.77	65,166.21	64,713.21	0.00	(453.00)
36201YWZ5	GNMA	5.50%	07/15/2033	07/16/2003	155,956.73	160,854.75	173,516.07	173,968.82	452.75	0.00
	Totals for Cusip				155,956.73	160,854.75	173,516.07	173,968.82	452.75	0.00

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36202C6G3	GNMA	6.00%	11/20/2028	02/29/2012	667.11	752.00	750.84	758.32	7.48	0.00
	Totals for Cusip				667.11	752.00	750.84	758.32	7.48	0.00
36202D3J8	GNMA	6.00%	01/20/2034	02/29/2012	3,831.45	4,315.11	4,371.16	4,458.04	86.88	0.00
	Totals for Cusip				3,831.45	4,315.11	4,371.16	4,458.04	86.88	0.00
36202D6F3	GNMA	6.00%	06/20/2034	07/12/2004	172,679.90	177,698.41	199,361.34	200,904.86	1,543.52	0.00
	Totals for Cusip				172,679.90	177,698.41	199,361.34	200,904.86	1,543.52	0.00
36202D6T3	GNMA	5.00%	07/20/2034	02/29/2012	29,073.95	32,256.79	32,114.71	32,404.21	289.50	0.00
	Totals for Cusip				29,073.95	32,256.79	32,114.71	32,404.21	289.50	0.00
36202DAN1	GNMA	6.00%	02/20/2029	02/29/2012	761.67	859.16	875.01	884.44	9.43	0.00
	Totals for Cusip				761.67	859.16	875.01	884.44	9.43	0.00
36202DLT6	GNMA	6.00%	02/20/2031	02/29/2012	555.78	625.95	632.60	652.62	20.02	0.00
	Totals for Cusip				555.78	625.95	632.60	652.62	20.02	0.00
36202DNX5	GNMA	6.00%	07/20/2031	02/29/2012	1,684.18	1,896.80	1,920.60	1,963.58	42.98	0.00
	Totals for Cusip				1,684.18	1,896.80	1,920.60	1,963.58	42.98	0.00
36202DUT6	GNMA	5.00%	10/20/2032	02/29/2012	2,863.96	3,181.51	3,173.77	3,194.33	20.56	0.00
	Totals for Cusip				2,863.96	3,181.51	3,173.77	3,194.33	20.56	0.00
36202DWE7	GNMA	5.00%	02/20/2033	02/29/2012	36,808.41	40,889.72	40,766.67	41,041.84	275.17	0.00
	Totals for Cusip				36,808.41	40,889.72	40,766.67	41,041.84	275.17	0.00
36202EEF1	GNMA	5.50%	06/20/2039	02/29/2012	157,030.71	174,192.32	175,189.04	174,219.56	0.00	(969.48)
	Totals for Cusip				157,030.71	174,192.32	175,189.04	174,219.56	0.00	(969.48)
36202ELU1	GNMA	5.00%	01/20/2037	02/29/2012	112,596.76	124,430.50	122,111.62	124,012.37	1,900.75	0.00
	Totals for Cusip				112,596.76	124,430.50	122,111.62	124,012.37	1,900.75	0.00
	Totals for Cusip				112,596.76	124,430.50	122,111.62	124,012.37	1,900.75	0.00

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36202EN88	GNMA	5.00%	08/20/2037	02/29/2012	18,881.23	20,865.62	20,470.41	21,048.86	578.45	0.00
	Totals for Cusip				18,881.23	20,865.62	20,470.41	21,048.86	578.45	0.00
36202ENV7	GNMA	5.00%	07/20/2037	02/29/2012	3,317.48	3,666.14	3,602.73	3,695.53	92.80	0.00
	Totals for Cusip				3,317.48	3,666.14	3,602.73	3,695.53	92.80	0.00
36202EPZ6	GNMA	6.50%	10/20/2037	02/29/2012	275,740.50	315,957.44	317,795.94	317,215.64	0.00	(580.30)
	Totals for Cusip				275,740.50	315,957.44	317,795.94	317,215.64	0.00	(580.30)
36202ERC5	GNMA	5.00%	02/20/2038	02/29/2012	23,534.86	25,978.92	25,505.84	25,953.77	447.93	0.00
	Totals for Cusip				23,534.86	25,978.92	25,505.84	25,953.77	447.93	0.00
36202ES83	GNMA	5.00%	05/20/2038	02/29/2012	23,679.38	26,138.45	25,731.54	26,104.63	373.09	0.00
	Totals for Cusip				23,679.38	26,138.45	25,731.54	26,104.63	373.09	0.00
36202ESA8	GNMA	5.00%	04/20/2038	02/29/2012	521,095.14	575,210.04	565,629.48	580,671.42	15,041.94	0.00
	Totals for Cusip				521,095.14	575,210.04	565,629.48	580,671.42	15,041.94	0.00
36202FHX7	GNMA II	4.50%	07/20/2040	05/15/2012	1,910,978.69	2,099,687.83	2,081,637.98	2,067,508.88	0.00	(14,129.10)
	Totals for Cusip				1,910,978.69	2,099,687.83	2,081,637.98	2,067,508.88	0.00	(14,129.10)
36202FHY5	GNMA II	5.00%	07/20/2040	02/29/2012	42,256.74	46,631.84	46,689.40	46,523.73	0.00	(165.67)
	Totals for Cusip				42,256.74	46,631.84	46,689.40	46,523.73	0.00	(165.67)
36202FHZ2	GNMA II	5.50%	07/20/2040	02/29/2012	28,458.74	31,568.96	31,666.84	31,521.03	0.00	(145.81)
	Totals for Cusip				28,458.74	31,568.96	31,666.84	31,521.03	0.00	(145.81)
36202FJR8	GNMA II	5.00%	08/20/2040	02/29/2012	954,326.00	1,053,133.04	1,054,434.26	1,050,608.92	0.00	(3,825.34)
	Totals for Cusip				954,326.00	1,053,133.04	1,054,434.26	1,050,608.92	0.00	(3,825.34)
36202FKP0	GNMA II	5.00%	09/20/2040	02/29/2012	220,169.48	242,964.94	243,265.23	242,382.69	0.00	(882.54)
	Totals for Cusip				220,169.48	242,964.94	243,265.23	242,382.69	0.00	(882.54)

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36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	357,574.72	385,719.76	382,985.04	383,513.80	528.76	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	357,574.76	385,719.81	382,985.09	383,513.84	528.75	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	357,574.71	385,719.76	382,985.03	383,513.79	528.76	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	156,070.61	168,355.07	167,161.45	167,392.24	230.79	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	357,574.72	385,719.76	382,985.04	383,513.80	528.76	0.00
	Totals for Cusip				1,586,369.52	1,711,234.16	1,699,101.65	1,701,447.47	2,345.82	0.00
36202FMC7	GNMA II	5.00%	11/20/2040	02/29/2012	452,270.03	499,096.23	499,711.08	498,367.43	0.00	(1,343.65)
	Totals for Cusip				452,270.03	499,096.23	499,711.08	498,367.43	0.00	(1,343.65)
36202FP67	GNMA II	4.00%	02/20/2041	05/15/2012	2,217,869.67	2,410,807.03	2,375,832.94	2,369,950.57	0.00	(5,882.37)
	Totals for Cusip				2,217,869.67	2,410,807.03	2,375,832.94	2,369,950.57	0.00	(5,882.37)
36202FP75	GNMA II	4.50%	02/20/2041	05/08/2012	1,470,797.33	1,617,647.24	1,602,152.45	1,584,367.77	0.00	(17,784.68)
	Totals for Cusip				1,470,797.33	1,617,647.24	1,602,152.45	1,584,367.77	0.00	(17,784.68)
36202FP83	GNMA II	5.00%	02/20/2041	02/29/2012	6,049.02	6,673.40	6,683.59	6,656.50	0.00	(27.09)
	Totals for Cusip				6,049.02	6,673.40	6,683.59	6,656.50	0.00	(27.09)
36202FPF7	GNMA II	4.00%	01/20/2041	05/26/2011	161,232.88	163,726.96	172,721.68	172,919.86	198.18	0.00
36202FPF7	GNMA II	4.00%	01/20/2041	09/17/2012	1,168,300.92	1,284,035.74	1,251,549.32	1,252,985.34	1,436.02	0.00
	Totals for Cusip				1,329,533.80	1,447,762.70	1,424,271.00	1,425,905.20	1,634.20	0.00
36202FPG5	GNMA II	4.50%	01/20/2041	06/02/2011	1,435,492.32	1,519,042.45	1,563,691.72	1,548,446.53	0.00	(15,245.19)
	Totals for Cusip				1,435,492.32	1,519,042.45	1,563,691.72	1,548,446.53	0.00	(15,245.19)
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	204,784.20	222,382.86	226,267.30	226,553.87	286.57	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	204,784.19	222,382.84	226,267.29	226,553.86	286.57	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	204,784.20	222,382.85	226,267.30	226,553.87	286.57	0.00



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36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	204,784.19	222,382.84	226,267.29	226,553.86	286.57	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	204,784.19	222,382.84	226,267.29	226,553.86	286.57	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	204,784.20	222,382.85	226,267.30	226,553.87	286.57	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	02/29/2012	931,188.92	1,027,309.41	1,028,876.30	1,030,179.37	1,303.07	0.00
	Totals for Cusip				2,159,894.09	2,361,606.49	2,386,480.07	2,389,502.56	3,022.49	0.00
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	307,150.58	311,901.80	328,923.33	328,154.54	0.00	(768.79)
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	307,150.52	311,901.73	328,923.27	328,154.48	0.00	(768.79)
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	307,150.49	311,901.71	328,923.24	328,154.45	0.00	(768.79)
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	307,150.52	311,901.74	328,923.27	328,154.48	0.00	(768.79)
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	307,150.56	311,901.77	328,923.31	328,154.52	0.00	(768.79)
	Totals for Cusip				1,535,752.67	1,559,508.75	1,644,616.42	1,640,772.47	0.00	(3,843.95)
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	232,790.09	253,741.20	253,580.81	250,765.72	0.00	(2,815.09)
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	232,790.08	253,741.19	253,580.80	250,765.71	0.00	(2,815.09)
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	232,790.07	253,741.18	253,580.79	250,765.70	0.00	(2,815.09)
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	23,625.05	25,751.30	25,735.04	25,449.33	0.00	(285.71)
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	232,790.08	253,741.19	253,580.80	250,765.71	0.00	(2,815.09)
36202FSE7	GNMA II	4.50%	04/20/2041	10/03/2011	1,107,925.10	1,204,176.10	1,206,875.05	1,193,477.08	0.00	(13,397.97)
36202FSE7	GNMA II	4.50%	04/20/2041	10/24/2011	192,496.76	206,994.18	209,688.85	207,361.01	0.00	(2,327.84)
36202FSE7	GNMA II	4.50%	04/20/2041	04/10/2014	16,668.35	18,004.43	18,157.01	17,955.45	0.00	(201.56)
	Totals for Cusip				2,271,875.58	2,469,890.77	2,474,779.15	2,447,305.71	0.00	(27,473.44)
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	195,184.13	212,018.74	215,660.34	214,663.08	0.00	(997.26)
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	195,184.27	212,018.90	215,660.49	214,663.23	0.00	(997.26)



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36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	195,184.15	212,018.76	215,660.35	214,663.10	0.00	(997.25)
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	195,184.15	212,018.76	215,660.36	214,663.10	0.00	(997.26)
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	195,184.15	212,018.76	215,660.36	214,663.10	0.00	(997.26)
36202FSF4	GNMA II	5.00%	04/20/2041	02/29/2012	73,412.33	80,990.20	81,113.82	80,738.72	0.00	(375.10)
	Totals for Cusip				1,049,333.18	1,141,084.12	1,159,415.72	1,154,054.33	0.00	(5,361.39)
36202FTLO	GNMA II	4.50%	05/20/2041	04/13/2011	242,094.20	248,487.02	263,716.14	260,925.76	0.00	(2,790.38)
36202FTLO	GNMA II	4.50%	05/20/2041	04/13/2011	99,809.85	102,445.46	108,724.09	107,573.67	0.00	(1,150.42)
36202FTLO	GNMA II	4.50%	05/20/2041	04/13/2011	245,161.79	251,635.62	267,057.70	264,231.97	0.00	(2,825.73)
36202FTLO	GNMA II	4.50%	05/20/2041	04/13/2011	237,369.54	243,637.59	258,569.52	255,833.59	0.00	(2,735.93)
36202FTLO	GNMA II	4.50%	05/20/2041	04/12/2011	245,309.07	251,748.44	267,218.14	264,390.71	0.00	(2,827.43)
36202FTLO	GNMA II	4.50%	05/20/2041	04/12/2011	245,308.99	251,748.34	267,218.04	264,390.62	0.00	(2,827.42)
36202FTLO	GNMA II	4.50%	05/20/2041	04/12/2011	245,308.99	251,748.34	267,218.04	264,390.62	0.00	(2,827.42)
36202FTLO	GNMA II	4.50%	05/20/2041	04/12/2011	245,308.99	251,748.34	267,218.04	264,390.62	0.00	(2,827.42)
36202FTLO	GNMA II	4.50%	05/20/2041	04/13/2011	245,284.43	251,617.74	267,191.32	264,364.15	0.00	(2,827.17)
36202FTLO	GNMA II	4.50%	05/20/2041	04/13/2011	245,284.43	251,617.74	267,191.31	264,364.15	0.00	(2,827.16)
36202FTLO	GNMA II	4.50%	05/20/2041	04/13/2011	245,284.43	251,617.74	267,191.31	264,364.15	0.00	(2,827.16)
36202FTLO	GNMA II	4.50%	05/20/2041	04/13/2011	245,284.55	251,761.58	267,191.44	264,364.28	0.00	(2,827.16)
36202FTLO	GNMA II	4.50%	05/20/2041	04/13/2011	245,284.43	251,617.74	267,191.32	264,364.15	0.00	(2,827.17)
	Totals for Cusip				3,032,093.69	3,111,431.69	3,302,896.41	3,267,948.44	0.00	(34,947.97)
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	261,742.76	276,056.84	285,120.07	282,103.21	0.00	(3,016.86)
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	261,742.77	276,056.85	285,120.09	282,103.22	0.00	(3,016.87)
36202FV94	GNMA II	4.50%	08/20/2041	07/22/2011	592,661.66	625,813.68	645,594.68	638,763.63	0.00	(6,831.05)

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36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	261,742.76	276,056.84	285,120.07	282,103.21	0.00	(3,016.86)
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	261,742.75	276,056.83	285,120.06	282,103.20	0.00	(3,016.86)
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	130,871.39	138,028.40	142,560.03	141,051.61	0.00	(1,508.42)
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	3,141,227.44	3,313,994.96	3,421,783.16	3,385,577.24	0.00	(36,205.92)
	Totals for Cusip				4,911,731.53	5,182,064.40	5,350,418.16	5,293,805.32	0.00	(56,612.84)
36202FXC5	GNMA II	4.50%	09/20/2041	04/08/2014	974,206.42	1,055,796.20	1,061,216.54	1,049,987.83	0.00	(11,228.71)
36202FXC5	GNMA II	4.50%	09/20/2041	04/10/2014	33,210.16	35,872.16	36,176.28	35,793.51	0.00	(382.77)
	Totals for Cusip				1,007,416.58	1,091,668.36	1,097,392.82	1,085,781.34	0.00	(11,611.48)
36202FXE1	GNMA II	5.50%	09/20/2041	02/29/2012	232,615.98	258,038.17	259,794.78	258,320.17	0.00	(1,474.61)
	Totals for Cusip				232,615.98	258,038.17	259,794.78	258,320.17	0.00	(1,474.61)
36202UAG8	GNMA	6.00%	05/15/2033	06/03/2004	42,312.39	42,990.03	49,777.23	49,064.58	0.00	(712.65)
36202UAG8	GNMA	6.00%	05/15/2033	06/03/2004	17,710.32	17,993.95	20,834.81	20,536.52	0.00	(298.29)
	Totals for Cusip				60,022.71	60,983.98	70,612.04	69,601.10	0.00	(1,010.94)
36202VD65	GNMA	5.50%	09/15/2033	09/25/2006	109,846.04	109,683.00	122,213.73	122,532.61	318.88	0.00
	Totals for Cusip				109,846.04	109,683.00	122,213.73	122,532.61	318.88	0.00
36202VDH1	GNMA	5.50%	08/15/2033	09/25/2006	365,887.81	365,344.70	415,870.43	412,748.73	0.00	(3,121.70)
	Totals for Cusip				365,887.81	365,344.70	415,870.43	412,748.73	0.00	(3,121.70)
36202XDA2	GNMA	5.50%	06/15/2033	05/15/2006	75,744.46	73,779.85	86,293.03	88,504.53	2,211.50	0.00
	Totals for Cusip				75,744.46	73,779.85	86,293.03	88,504.53	2,211.50	0.00
36203ASR8	GNMA	7.00%	07/15/2023	09/25/2000	1,841.01	1,815.69	1,840.52	1,846.81	6.29	0.00
	Totals for Cusip				1,841.01	1,815.69	1,840.52	1,846.81	6.29	0.00
36203CJR4	GNMA	7.00%	12/15/2023	09/25/2000	1,153.13	1,137.28	1,243.03	1,228.50	0.00	(14.53)

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	Totals for Cusip				1,153.13	1,137.28	1,243.03	1,228.50	0.00	(14.53)
36203CST0	GNMA	7.00%	06/15/2023	09/25/2000	7,490.99	7,388.01	8,063.07	7,998.75	0.00	(64.32)
	Totals for Cusip				7,490.99	7,388.01	8,063.07	7,998.75	0.00	(64.32)
36203DJH4	GNMA	7.00%	11/15/2023	09/25/2000	2,280.27	2,248.91	2,443.91	2,427.38	0.00	(16.53)
	Totals for Cusip				2,280.27	2,248.91	2,443.91	2,427.38	0.00	(16.53)
36203EBL1	GNMA	7.00%	07/15/2023	09/25/2000	12,610.41	12,437.02	13,672.50	13,487.83	0.00	(184.67)
36203EBL1	GNMA	7.00%	07/15/2023	09/25/2000	10,759.78	10,611.82	11,666.00	11,508.43	0.00	(157.57)
	Totals for Cusip				23,370.19	23,048.84	25,338.50	24,996.26	0.00	(342.24)
36203FWS0	GNMA	7.00%	07/15/2023	09/25/2000	466.59	460.22	477.42	473.38	0.00	(4.04)
	Totals for Cusip				466.59	460.22	477.42	473.38	0.00	(4.04)
36203GPG2	GNMA	7.00%	06/15/2023	09/25/2000	14,650.77	14,449.31	15,985.34	15,776.19	0.00	(209.15)
	Totals for Cusip				14,650.77	14,449.31	15,985.34	15,776.19	0.00	(209.15)
36203HDJ7	GNMA	7.00%	07/15/2023	09/25/2000	324.41	319.94	346.65	345.02	0.00	(1.63)
	Totals for Cusip				324.41	319.94	346.65	345.02	0.00	(1.63)
36203LEN8	GNMA	7.00%	07/15/2023	09/25/2000	599.62	591.39	646.37	640.70	0.00	(5.67)
	Totals for Cusip				599.62	591.39	646.37	640.70	0.00	(5.67)
36203LF80	GNMA	7.00%	05/15/2023	09/25/2000	5,511.25	5,435.49	5,955.45	5,902.57	0.00	(52.88)
	Totals for Cusip				5,511.25	5,435.49	5,955.45	5,902.57	0.00	(52.88)
36203N5M6	GNMA	7.00%	09/15/2023	09/25/2000	12,098.60	11,932.23	13,249.74	13,094.71	0.00	(155.03)
	Totals for Cusip				12,098.60	11,932.23	13,249.74	13,094.71	0.00	(155.03)
36203NRC4	GNMA	7.00%	05/15/2023	10/04/2000	1,723.92	1,700.48	1,859.40	1,844.69	0.00	(14.71)
	Totals for Cusip				1,723.92	1,700.48	1,859.40	1,844.69	0.00	(14.71)

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36203NZ43	GNMA	7.50%	04/15/2023	06/06/2000	18,379.46	18,287.55	19,905.33	19,704.70	0.00	(200.63)
	Totals for Cusip				18,379.46	18,287.55	19,905.33	19,704.70	0.00	(200.63)
36203Q6C0	GNMA	7.00%	08/15/2023	09/25/2000	1,428.90	1,409.23	1,452.44	1,443.15	0.00	(9.29)
	Totals for Cusip				1,428.90	1,409.23	1,452.44	1,443.15	0.00	(9.29)
36203RGL7	GNMA	7.00%	09/15/2023	09/25/2000	5,524.55	5,448.61	5,951.39	5,905.70	0.00	(45.69)
	Totals for Cusip				5,524.55	5,448.61	5,951.39	5,905.70	0.00	(45.69)
36203RYW3	GNMA	7.00%	10/15/2023	10/04/2000	15,060.29	14,855.55	16,225.33	16,084.26	0.00	(141.07)
36203RYW3	GNMA	7.00%	10/15/2023	10/04/2000	5,092.80	5,023.58	5,486.79	5,439.07	0.00	(47.72)
36203RYW3	GNMA	7.00%	10/15/2023	10/04/2000	15,175.83	14,969.52	16,349.80	16,207.65	0.00	(142.15)
	Totals for Cusip				35,328.92	34,848.65	38,061.92	37,730.98	0.00	(330.94)
36203VK74	GNMA	7.00%	10/15/2023	09/25/2000	1,578.59	1,556.90	1,593.74	1,595.84	2.10	0.00
	Totals for Cusip				1,578.59	1,556.90	1,593.74	1,595.84	2.10	0.00
36203WE87	GNMA	7.00%	11/15/2023	09/25/2000	4,034.56	3,979.08	4,077.40	4,063.24	0.00	(14.16)
	Totals for Cusip				4,034.56	3,979.08	4,077.40	4,063.24	0.00	(14.16)
36204C4M0	GNMA	7.00%	09/15/2023	09/25/2000	328.88	324.35	354.35	351.36	0.00	(2.99)
	Totals for Cusip				328.88	324.35	354.35	351.36	0.00	(2.99)
36204FBQ6	GNMA	7.00%	12/15/2023	09/25/2000	21,140.45	20,849.76	21,696.73	21,647.50	0.00	(49.23)
36204FBQ6	GNMA	7.00%	12/15/2023	09/25/2000	22,946.86	22,631.35	23,550.70	23,497.24	0.00	(53.46)
	Totals for Cusip				44,087.31	43,481.11	45,247.43	45,144.74	0.00	(102.69)
36206YC41	GNMA	6.00%	10/15/2033	06/03/2004	16,191.07	16,450.39	18,166.44	18,363.26	196.82	0.00
36206YC41	GNMA	6.00%	10/15/2033	06/03/2004	7,596.65	7,718.33	8,523.48	8,615.82	92.34	0.00
	Totals for Cusip				23,787.72	24,168.72	26,689.92	26,979.08	289.16	0.00

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36208LL39	GNMA	5.50%	12/15/2033	03/11/2004	85,613.64	88,730.48	95,252.97	96,396.28	1,143.31	0.00
	Totals for Cusip				85,613.64	88,730.48	95,252.97	96,396.28	1,143.31	0.00
3620A8JX2	GNMA	4.00%	08/15/2039	02/29/2012	370,269.35	399,327.35	393,036.66	393,078.55	41.89	0.00
	Totals for Cusip				370,269.35	399,327.35	393,036.66	393,078.55	41.89	0.00
3620A9S93	GNMA	4.00%	09/15/2039	04/25/2012	653,445.32	706,129.33	693,643.49	693,622.16	0.00	(21.33)
	Totals for Cusip				653,445.32	706,129.33	693,643.49	693,622.16	0.00	(21.33)
3620AL7M0	GNMA	5.00%	04/15/2040	02/29/2012	33,304.34	37,022.15	36,865.46	36,634.65	0.00	(230.81)
	Totals for Cusip				33,304.34	37,022.15	36,865.46	36,634.65	0.00	(230.81)
3620AMA44	GNMA	5.00%	05/15/2040	02/29/2012	97,199.06	108,038.34	107,697.07	106,838.96	0.00	(858.11)
	Totals for Cusip				97,199.06	108,038.34	107,697.07	106,838.96	0.00	(858.11)
3620AQQ56	GNMA	4.50%	04/15/2040	06/22/2015	2,063,743.21	2,242,385.97	2,228,014.28	2,239,136.56	11,122.28	0.00
	Totals for Cusip				2,063,743.21	2,242,385.97	2,228,014.28	2,239,136.56	11,122.28	0.00
3620ASAH2	GNMA	4.50%	03/15/2041	03/17/2011	1,971,967.47	2,052,155.67	2,156,530.66	2,158,561.15	2,030.49	0.00
	Totals for Cusip				1,971,967.47	2,052,155.67	2,156,530.66	2,158,561.15	2,030.49	0.00
3620C0YW2	GNMA	4.00%	06/15/2040	04/25/2012	154,695.34	167,167.65	164,230.05	164,731.03	500.98	0.00
	Totals for Cusip				154,695.34	167,167.65	164,230.05	164,731.03	500.98	0.00
3620C54T1	GNMA	4.00%	12/15/2040	02/29/2012	101,366.88	109,321.96	107,599.60	107,843.62	244.02	0.00
	Totals for Cusip				101,366.88	109,321.96	107,599.60	107,843.62	244.02	0.00
36210GC93	GNMA	6.00%	01/15/2034	03/09/2004	638,832.56	671,672.54	737,543.37	757,789.66	20,246.29	0.00
	Totals for Cusip				638,832.56	671,672.54	737,543.37	757,789.66	20,246.29	0.00
36212DTV1	GNMA	7.00%	11/15/2032	11/15/2002	112,593.80	119,067.96	120,268.81	119,838.52	0.00	(430.29)
	Totals for Cusip				112,593.80	119,067.96	120,268.81	119,838.52	0.00	(430.29)

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36212DTY5	GNMA	7.00%	11/15/2032	11/15/2002	190,432.16	201,382.04	214,458.46	211,770.97	0.00	(2,687.49)
	Totals for Cusip				190,432.16	201,382.04	214,458.46	211,770.97	0.00	(2,687.49)
36213CTS9	GNMA	5.50%	07/15/2035	09/18/2006	401,629.95	397,048.87	450,262.82	453,422.32	3,159.50	0.00
	Totals for Cusip				401,629.95	397,048.87	450,262.82	453,422.32	3,159.50	0.00
36213FB51	GNMA	6.50%	09/15/2032	09/24/2002	68,725.63	71,925.66	78,631.14	78,503.15	0.00	(127.99)
	Totals for Cusip				68,725.63	71,925.66	78,631.14	78,503.15	0.00	(127.99)
36213RWM5	GNMA	5.50%	01/15/2034	05/15/2006	44,779.63	43,618.14	50,770.92	50,943.35	172.43	0.00
	Totals for Cusip				44,779.63	43,618.14	50,770.92	50,943.35	172.43	0.00
36213TEP4	GNMA	6.50%	09/15/2032	09/24/2002	123,761.28	129,523.92	141,599.16	141,368.65	0.00	(230.51)
	Totals for Cusip				123,761.28	129,523.92	141,599.16	141,368.65	0.00	(230.51)
36217UW44	GNMA	8.50%	03/15/2017	12/31/1997	10.79	11.81	10.83	10.78	0.00	(0.05)
	Totals for Cusip				10.79	11.81	10.83	10.78	0.00	(0.05)
362181V22	GNMA	7.12%	10/15/2017	07/01/2009	2,904.26	3,101.11	2,913.23	2,912.04	0.00	(1.19)
	Totals for Cusip				2,904.26	3,101.11	2,913.23	2,912.04	0.00	(1.19)
362181YW3	GNMA	7.12%	12/15/2017	07/01/2009	2,431.58	2,596.39	2,453.51	2,440.33	0.00	(13.18)
	Totals for Cusip				2,431.58	2,596.39	2,453.51	2,440.33	0.00	(13.18)
362181YX1	GNMA	7.12%	12/15/2017	07/01/2009	2,533.01	2,704.69	2,540.85	2,539.80	0.00	(1.05)
	Totals for Cusip				2,533.01	2,704.69	2,540.85	2,539.80	0.00	(1.05)
362181ZD4	GNMA	7.12%	08/15/2017	07/01/2009	3,530.42	3,769.69	3,562.87	3,546.12	0.00	(16.75)
	Totals for Cusip				3,530.42	3,769.69	3,562.87	3,546.12	0.00	(16.75)
362181ZH5	GNMA	7.12%	07/15/2017	07/01/2009	5,111.20	5,457.62	5,156.48	5,133.36	0.00	(23.12)
	Totals for Cusip				5,111.20	5,457.62	5,156.48	5,133.36	0.00	(23.12)
	Totals for Cusip				5,111.20	5,457.62	5,156.48	5,133.36	0.00	(23.12)

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362181ZQ5	GNMA	7.12%	10/15/2017	07/01/2009	4,248.62	4,536.59	4,284.29	4,263.98	0.00	(20.31)
	Totals for Cusip				4,248.62	4,536.59	4,284.29	4,263.98	0.00	(20.31)
362181ZR3	GNMA	7.12%	11/15/2017	07/01/2009	1,680.20	1,794.08	1,685.15	1,682.51	0.00	(2.64)
	Totals for Cusip				1,680.20	1,794.08	1,685.15	1,682.51	0.00	(2.64)
36218HHD9	GNMA	7.12%	06/15/2017	07/01/2009	2,011.06	2,147.37	2,017.09	2,015.20	0.00	(1.89)
	Totals for Cusip				2,011.06	2,147.37	2,017.09	2,015.20	0.00	(1.89)
36218KUT2	GNMA	7.00%	03/15/2023	10/04/2000	906.84	894.50	909.76	909.69	0.00	(0.07)
	Totals for Cusip				906.84	894.50	909.76	909.69	0.00	(0.07)
36219SHC6	GNMA	5.50%	02/15/2033	05/15/2006	13,249.46	12,905.80	14,741.22	14,779.69	38.47	0.00
36219SHC6	GNMA	5.50%	02/15/2033	05/15/2006	27,240.28	26,533.75	30,307.28	30,386.37	79.09	0.00
	Totals for Cusip				40,489.74	39,439.55	45,048.50	45,166.06	117.56	0.00
36220JJ23	GNMA	8.50%	09/15/2019	12/31/1997	345.89	316.83	347.32	347.31	0.00	(0.01)
	Totals for Cusip				345.89	316.83	347.32	347.31	0.00	(0.01)
36224BGQ6	GNMA	7.00%	02/15/2023	09/25/2000	260.88	257.29	261.73	261.67	0.00	(0.06)
	Totals for Cusip				260.88	257.29	261.73	261.67	0.00	(0.06)
36224ECK7	GNMA	7.00%	07/15/2023	09/25/2000	2,631.15	2,594.96	2,639.63	2,639.43	0.00	(0.20)
	Totals for Cusip				2,631.15	2,594.96	2,639.63	2,639.43	0.00	(0.20)
36224EQV8	GNMA	8.50%	08/15/2022	12/31/1997	295.83	314.27	297.00	296.77	0.00	(0.23)
	Totals for Cusip				295.83	314.27	297.00	296.77	0.00	(0.23)
36224NAC7	GNMA	7.00%	08/15/2023	09/25/2000	654.29	645.29	656.40	656.35	0.00	(0.05)
	Totals for Cusip				654.29	645.29	656.40	656.35	0.00	(0.05)
36224UTQ0	GNMA	7.00%	10/15/2023	09/25/2000	1,317.85	1,299.73	1,331.42	1,326.30	0.00	(5.12)

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	Totals for Cusip				1,317.85	1,299.73	1,331.42	1,326.30	0.00	(5.12)
36224WV42	GNMA	7.00%	05/15/2023	09/25/2000	428.69	422.80	441.21	429.99	0.00	(11.22)
36224WV42	GNMA	7.00%	05/15/2023	10/04/2000	285.23	281.34	293.55	286.10	0.00	(7.45)
	Totals for Cusip				713.92	704.14	734.76	716.09	0.00	(18.67)
36225AAW0	GNMA	7.50%	12/15/2023	07/01/2009	419,287.05	458,130.79	470,203.13	471,764.43	1,561.30	0.00
	Totals for Cusip				419,287.05	458,130.79	470,203.13	471,764.43	1,561.30	0.00
36225AN48	GNMA	6.50%	10/15/2024	12/31/1997	204,142.21	197,506.61	233,565.50	233,185.29	0.00	(380.21)
	Totals for Cusip				204,142.21	197,506.61	233,565.50	233,185.29	0.00	(380.21)
36225ANX4	GNMA	7.00%	12/15/2023	10/04/2000	3,247.82	3,203.68	3,678.19	3,616.12	0.00	(62.07)
	Totals for Cusip				3,247.82	3,203.68	3,678.19	3,616.12	0.00	(62.07)
36225ATR1	GNMA	6.50%	05/15/2024	12/31/1997	421,914.80	408,725.79	482,725.93	481,940.13	0.00	(785.80)
	Totals for Cusip				421,914.80	408,725.79	482,725.93	481,940.13	0.00	(785.80)
36225AZF0	GNMA	7.00%	09/15/2024	10/04/2000	5,609.28	5,533.02	6,423.88	6,314.09	0.00	(109.79)
	Totals for Cusip				5,609.28	5,533.02	6,423.88	6,314.09	0.00	(109.79)
36241LAR7	GNMA	5.00%	07/15/2039	04/30/2012	1,378,493.61	1,526,035.50	1,525,861.23	1,516,794.63	0.00	(9,066.60)
	Totals for Cusip				1,378,493.61	1,526,035.50	1,525,861.23	1,516,794.63	0.00	(9,066.60)
36290SFR7	GNMA	5.50%	08/15/2033	05/15/2006	11,541.37	11,242.02	12,856.86	12,885.49	28.63	0.00
	Totals for Cusip				11,541.37	11,242.02	12,856.86	12,885.49	28.63	0.00
36290STH4	GNMA	5.50%	02/15/2034	05/15/2006	33,263.06	32,400.32	37,145.37	37,424.76	279.39	0.00
36290STH4	GNMA	5.50%	02/15/2034	05/15/2006	58,644.17	57,123.09	65,488.87	65,981.42	492.55	0.00
	Totals for Cusip				91,907.23	89,523.41	102,634.24	103,406.18	771.94	0.00
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	113,001.69	110,070.71	128,672.74	127,282.87	0.00	(1,389.87)

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36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	113,001.98	110,070.98	128,673.06	127,283.20	0.00	(1,389.86)
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	113,001.65	110,070.67	128,672.69	127,282.83	0.00	(1,389.86)
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	113,001.66	110,070.67	128,672.69	127,282.84	0.00	(1,389.85)
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	25,134.83	24,482.90	28,620.52	28,311.38	0.00	(309.14)
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	60,812.94	59,235.62	69,246.46	68,498.50	0.00	(747.96)
	Totals for Cusip				537,954.75	524,001.55	612,558.16	605,941.62	0.00	(6,616.54)
36290UXF8	GNMA	5.50%	09/15/2034	09/20/2004	159,887.50	163,435.03	177,889.41	178,399.45	510.04	0.00
	Totals for Cusip				159,887.50	163,435.03	177,889.41	178,399.45	510.04	0.00
36290UXH4	GNMA	5.50%	09/15/2034	09/20/2004	203,735.86	208,256.22	226,674.72	230,352.30	3,677.58	0.00
	Totals for Cusip				203,735.86	208,256.22	226,674.72	230,352.30	3,677.58	0.00
36290W3L4	GNMA	5.50%	11/15/2034	05/15/2006	16,411.14	15,985.47	18,258.90	18,308.12	49.22	0.00
	Totals for Cusip				16,411.14	15,985.47	18,258.90	18,308.12	49.22	0.00
36290Y2U1	GNMA	6.00%	12/15/2033	06/03/2004	3,833.27	3,894.66	4,422.14	4,375.49	0.00	(46.65)
	Totals for Cusip				3,833.27	3,894.66	4,422.14	4,375.49	0.00	(46.65)
36290YY44	GNMA	6.00%	12/15/2033	06/03/2004	6,632.56	6,738.80	7,441.08	7,519.93	78.85	0.00
	Totals for Cusip				6,632.56	6,738.80	7,441.08	7,519.93	78.85	0.00
36291CCW3	GNMA	5.50%	07/15/2034	05/15/2006	40,346.33	39,299.85	44,888.96	45,006.09	117.13	0.00
	Totals for Cusip				40,346.33	39,299.85	44,888.96	45,006.09	117.13	0.00
36291F4D7	GNMA	5.50%	06/15/2034	08/15/2007	284,740.76	277,955.93	317,129.55	318,076.93	947.38	0.00
	Totals for Cusip				284,740.76	277,955.93	317,129.55	318,076.93	947.38	0.00
36291XXE4	GNMA	5.50%	06/15/2035	07/18/2006	79,725.65	77,159.48	88,702.06	89,701.65	999.59	0.00
	Totals for Cusip				79,725.65	77,159.48	88,702.06	89,701.65	999.59	0.00
	Totals for Cusip				79,725.65	77,159.48	88,702.06	89,701.65	999.59	0.00

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36292LBZ6	GNMA	5.50%	03/15/2036	08/15/2007	97,046.41	94,711.23	109,476.20	109,689.73	213.53	0.00
	Totals for Cusip				97,046.41	94,711.23	109,476.20	109,689.73	213.53	0.00
36295HBY5	GNMA	6.00%	10/15/2039	02/29/2012	20,836.48	23,437.01	23,373.74	23,620.93	247.19	0.00
	Totals for Cusip				20,836.48	23,437.01	23,373.74	23,620.93	247.19	0.00
36297F6C1	GNMA	5.00%	01/15/2040	02/29/2012	234,018.80	260,132.88	259,164.92	257,263.86	0.00	(1,901.06)
	Totals for Cusip				234,018.80	260,132.88	259,164.92	257,263.86	0.00	(1,901.06)
36297F6D9	GNMA	5.00%	01/15/2040	02/29/2012	231,704.14	257,559.95	256,274.16	255,002.57	0.00	(1,271.59)
	Totals for Cusip				231,704.14	257,559.95	256,274.16	255,002.57	0.00	(1,271.59)
	Totals for Mortgage-Backed				464,249,283.30	477,419,759.82	488,950,383.30	485,801,417.61	232,930.58	(3,381,896.27)
	Municipals									
01026CAD3	ALABAMA ECON	4.26%	09/15/2032	12/02/2016	460,000.00	460,000.00	460,000.00	470,713.40	10,713.40	0.00
	Totals for Cusip				460,000.00	460,000.00	460,000.00	470,713.40	10,713.40	0.00
072024ND0	BAY AREA TOLL AUTH CALIF	6.26%	04/01/2049	10/28/2009	3,355,000.00	3,355,000.00	4,521,533.50	4,566,792.45	45,258.95	0.00
072024ND0	BAY AREA TOLL AUTH CALIF	6.26%	04/01/2049	02/29/2012	700,000.00	934,206.00	943,390.00	952,833.00	9,443.00	0.00
	Totals for Cusip				4,055,000.00	4,289,206.00	5,464,923.50	5,519,625.45	54,701.95	0.00
13063A5E0	CALIFORNIA STATE	7.50%	04/01/2034	05/13/2010	1,090,000.00	1,123,975.30	1,520,953.30	1,540,715.00	19,761.70	0.00
	Totals for Cusip				1,090,000.00	1,123,975.30	1,520,953.30	1,540,715.00	19,761.70	0.00
13063A5G5	CALIFORNIA STATE	7.55%	04/01/2039	04/22/2009	100,000.00	101,376.00	145,251.00	147,965.00	2,714.00	0.00
	Totals for Cusip				100,000.00	101,376.00	145,251.00	147,965.00	2,714.00	0.00
13063A7D0	CALIFORNIA STATE	7.30%	10/01/2039	10/08/2009	3,900,000.00	3,932,097.00	5,458,401.00	5,519,592.00	61,191.00	0.00
13063A7D0	CALIFORNIA STATE	7.30%	10/01/2039	02/29/2012	900,000.00	1,149,219.00	1,259,631.00	1,273,752.00	14,121.00	0.00
	Totals for Cusip				4,800,000.00	5,081,316.00	6,718,032.00	6,793,344.00	75,312.00	0.00

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167593AN2	CHICAGO ILL O HARE INTL	6.40%	01/01/2040	04/15/2010	2,475,000.00	2,475,000.00	3,116,371.50	3,226,286.25	109,914.75	0.00
167593AN2	CHICAGO ILL O HARE INTL	6.40%	01/01/2040	02/29/2012	880,000.00	1,121,410.40	1,108,043.20	1,147,124.00	39,080.80	0.00
	Totals for Cusip				3,355,000.00	3,596,410.40	4,224,414.70	4,373,410.25	148,995.55	0.00
544495VY7	LOS ANGELES CALIF DEPT	6.57%	07/01/2045	02/29/2012	1,100,000.00	1,496,231.00	1,500,752.00	1,514,469.00	13,717.00	0.00
	Totals for Cusip				1,100,000.00	1,496,231.00	1,500,752.00	1,514,469.00	13,717.00	0.00
574300HZ5	MARYLAND ST TRANSN	5.89%	07/01/2043	02/29/2012	350,000.00	449,897.00	425,666.50	434,483.00	8,816.50	0.00
	Totals for Cusip				350,000.00	449,897.00	425,666.50	434,483.00	8,816.50	0.00
592125AM0	METROPOLITAN GOVT	6.73%	07/01/2043	04/14/2010	2,405,000.00	2,405,000.00	3,078,255.70	3,100,477.90	22,222.20	0.00
	Totals for Cusip				2,405,000.00	2,405,000.00	3,078,255.70	3,100,477.90	22,222.20	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/08/2010	940,000.00	940,000.00	1,291,992.40	1,315,201.00	23,208.60	0.00
	Totals for Cusip				940,000.00	940,000.00	1,291,992.40	1,315,201.00	23,208.60	0.00
64971MZG0	NEW YORK N Y CITY	5.77%	08/01/2036	10/16/2009	2,750,000.00	2,750,000.00	3,368,750.00	3,381,510.00	12,760.00	0.00
	Totals for Cusip				2,750,000.00	2,750,000.00	3,368,750.00	3,381,510.00	12,760.00	0.00
677632MV0	OHIO ST UNIV GEN RCPTS	4.91%	06/01/2040	09/15/2010	365,000.00	365,000.00	409,767.25	416,286.15	6,518.90	0.00
	Totals for Cusip				365,000.00	365,000.00	409,767.25	416,286.15	6,518.90	0.00
67766WQG0	OHIO ST WTR DEV AUTH	4.88%	12/01/2034	08/12/2010	645,000.00	645,000.00	724,702.65	719,413.65	0.00	(5,289.00)
67766WQG0	OHIO ST WTR DEV AUTH	4.88%	12/01/2034	02/29/2012	300,000.00	337,386.00	337,071.00	334,611.00	0.00	(2,460.00)
	Totals for Cusip				945,000.00	982,386.00	1,061,773.65	1,054,024.65	0.00	(7,749.00)
68607DNL5	OREGON ST DEPT TRANSN	5.83%	11/15/2034	04/01/2010	1,070,000.00	1,081,416.90	1,358,696.70	1,350,917.80	0.00	(7,778.90)
	Totals for Cusip				1,070,000.00	1,081,416.90	1,358,696.70	1,350,917.80	0.00	(7,778.90)
709223A27	PENNSYLVANIA ST TPK	5.51%	12/01/2045	08/31/2010	1,210,000.00	1,210,000.00	1,400,708.10	1,457,965.30	57,257.20	0.00
	Totals for Cusip				1,210,000.00	1,210,000.00	1,400,708.10	1,457,965.30	57,257.20	0.00



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759136QP2	REGIONAL TRANSN DIST	5.84%	11/01/2050	11/10/2010	1,490,000.00	1,490,000.00	1,929,758.60	1,954,582.00	24,823.40	0.00
759136QP2	REGIONAL TRANSN DIST	5.84%	11/01/2050	02/29/2012	360,000.00	469,144.80	466,250.40	472,248.00	5,997.60	0.00
	Totals for Cusip				1,850,000.00	1,959,144.80	2,396,009.00	2,426,830.00	30,821.00	0.00
79575DE63	SALT RIVER PROJECT ARIZ	4.84%	01/01/2041	02/29/2012	295,000.00	342,049.55	337,096.50	337,598.00	501.50	0.00
	Totals for Cusip				295,000.00	342,049.55	337,096.50	337,598.00	501.50	0.00
	Totals for Municipals				27,140,000.00	28,633,408.95	35,163,042.30	35,635,535.90	488,021.50	(15,527.90)

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Preferred Stock										
173080201	CITIGROUP CAPITAL XIII	0.00%	01/31/3100	09/30/2010	44,000.00	1,100,000.00	1,143,560.00	1,136,080.00	0.00	(7,480.00)
Totals for Cusip					44,000.00	1,100,000.00	1,143,560.00	1,136,080.00	0.00	(7,480.00)
Totals for Preferred Stock					44,000.00	1,100,000.00	1,143,560.00	1,136,080.00	0.00	(7,480.00)
US Govt Bonds										
912803EC3	US TREASURY STRIP	0.00%	05/15/2043	01/30/2015	3,195,000.00	1,656,128.25	1,361,798.46	1,396,036.08	34,237.62	0.00



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912803EC3	US TREASURY STRIP	0.00%	05/15/2043	02/24/2016	1,475,000.00	716,555.00	716,555.00	644,492.40	0.00	(72,062.60)
	Totals for Cusip				4,670,000.00	2,372,683.25	2,078,353.46	2,040,528.48	34,237.62	(72,062.60)
912803EH2	US TREASURY STRIP	0.00%	05/15/2044	05/15/2014	2,240,000.00	776,303.36	922,228.16	950,467.84	28,239.68	0.00
912803EH2	US TREASURY STRIP	0.00%	05/15/2044	05/13/2014	2,400,000.00	811,152.00	988,101.60	1,018,358.40	30,256.80	0.00
	Totals for Cusip				4,640,000.00	1,587,455.36	1,910,329.76	1,968,826.24	58,496.48	0.00
912803EL3	US TREASURY STRIP	0.00%	02/15/2045	06/16/2016	4,030,000.00	1,961,804.00	1,961,804.00	1,664,011.18	0.00	(297,792.82)
	Totals for Cusip				4,030,000.00	1,961,804.00	1,961,804.00	1,664,011.18	0.00	(297,792.82)
912803EN9	US TREASURY STRIP	0.00%	05/15/2045	01/25/2016	2,525,000.00	1,076,715.09	1,076,715.09	1,033,712.28	0.00	(43,002.81)
912803EN9	US TREASURY STRIP	0.00%	05/15/2045	02/24/2016	1,470,000.00	667,541.70	667,541.70	601,804.77	0.00	(65,736.93)
	Totals for Cusip				3,995,000.00	1,744,256.79	1,744,256.79	1,635,517.05	0.00	(108,739.74)
912810EK0	US TREASURY BOND	8.12%	08/15/2021	12/08/2016	1,300,000.00	1,666,905.99	1,666,905.99	1,655,621.50	0.00	(11,284.49)
	Totals for Cusip				1,300,000.00	1,666,905.99	1,666,905.99	1,655,621.50	0.00	(11,284.49)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	09/13/2016	6,610,000.00	9,013,691.40	9,013,691.40	8,024,949.82	0.00	(988,741.58)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	09/14/2016	3,835,000.00	5,206,039.11	5,206,039.11	4,655,927.77	0.00	(550,111.34)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	09/15/2016	4,515,000.00	6,074,138.00	6,074,138.00	5,481,489.93	0.00	(592,648.07)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	09/15/2016	2,710,000.00	3,640,405.30	3,640,405.30	3,290,108.02	0.00	(350,297.28)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	09/16/2016	2,460,000.00	3,331,765.16	3,331,765.16	2,986,592.52	0.00	(345,172.64)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	09/21/2016	215,000.00	291,887.80	291,887.80	261,023.33	0.00	(30,864.47)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	09/19/2016	215,000.00	291,422.18	291,422.18	261,023.33	0.00	(30,398.85)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	10/11/2016	3,930,000.00	5,280,330.04	5,280,330.04	4,771,263.66	0.00	(509,066.38)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	10/11/2016	535,000.00	716,107.61	716,107.61	649,523.17	0.00	(66,584.44)
912810QL5	US TREASURY BOND	4.25%	11/15/2040	10/13/2016	2,595,000.00	3,491,275.89	3,491,275.89	3,150,490.89	0.00	(340,785.00)



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Totals for Cusip										
912810QN1	US TREASURY BOND	4.75%	02/15/2041	09/21/2016	4,115,000.00	5,967,972.20	5,967,972.20	5,364,931.25	0.00	(603,040.95)
912810QN1	US TREASURY BOND	4.75%	02/15/2041	10/18/2016	8,560,000.00	12,271,335.75	12,271,335.75	11,160,100.00	0.00	(1,111,235.75)
Totals for Cusip										
912810QY7	US TREASURY BOND	2.75%	11/15/2042	06/23/2015	5,695,000.00	5,225,146.44	5,430,051.52	5,378,881.94	0.00	(51,169.58)
Totals for Cusip										
912810RB6	US TREASURY BOND	2.88%	05/15/2043	10/30/2014	2,825,000.00	2,725,726.48	2,754,375.00	2,728,661.85	0.00	(25,713.15)
912810RB6	US TREASURY BOND	2.88%	05/15/2043	11/03/2014	1,760,000.00	1,683,595.81	1,716,000.00	1,699,980.48	0.00	(16,019.52)
912810RB6	US TREASURY BOND	2.88%	05/15/2043	11/03/2014	65,000.00	62,178.25	63,375.00	62,783.37	0.00	(591.63)
912810RB6	US TREASURY BOND	2.88%	05/15/2043	03/24/2015	510,000.00	552,001.05	497,250.00	492,607.98	0.00	(4,642.02)
912810RB6	US TREASURY BOND	2.88%	05/15/2043	04/15/2015	320,000.00	342,950.00	312,000.00	309,087.36	0.00	(2,912.64)
912810RB6	US TREASURY BOND	2.88%	05/15/2043	04/15/2015	640,000.00	685,820.67	624,000.00	618,174.72	0.00	(5,825.28)
912810RB6	US TREASURY BOND	2.88%	05/15/2043	04/29/2015	4,940,000.00	5,041,724.88	4,816,500.00	4,771,536.12	0.00	(44,963.88)
912810RB6	US TREASURY BOND	2.88%	05/15/2043	06/04/2015	7,005,000.00	6,762,014.06	6,829,875.00	6,766,115.49	0.00	(63,759.51)
Totals for Cusip										
912810RJ9	US TREASURY SEC	3.00%	11/15/2044	04/19/2016	100,000.00	108,486.44	108,486.44	98,785.20	0.00	(9,701.24)
912810RJ9	US TREASURY SEC	3.00%	11/15/2044	04/20/2016	515,000.00	551,935.16	551,935.16	508,743.78	0.00	(43,191.38)
Totals for Cusip										
912810RK6	US TREASURY BOND	2.50%	02/15/2045	11/05/2015	1,715,000.00	1,540,809.37	1,538,744.31	1,527,622.53	0.00	(11,121.78)
Totals for Cusip										
912810RM2	US TREASURY BOND	3.00%	05/15/2045	07/09/2015	3,615,000.00	3,574,331.25	3,598,479.45	3,566,139.66	0.00	(32,339.79)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	09/03/2015	1,515,000.00	1,528,256.25	1,508,076.45	1,494,523.26	0.00	(13,553.19)

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912810RM2	US TREASURY BOND	3.00%	05/15/2045	09/03/2015	170,000.00	171,806.25	169,223.10	167,702.28	0.00	(1,520.82)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	09/09/2015	3,265,000.00	3,288,977.34	3,250,078.95	3,220,870.26	0.00	(29,208.69)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	09/09/2015	490,000.00	493,139.06	487,760.70	483,377.16	0.00	(4,383.54)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	10/09/2015	1,230,000.00	1,245,567.19	1,224,378.90	1,213,375.32	0.00	(11,003.58)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	10/16/2015	1,395,000.00	1,431,182.81	1,388,624.85	1,376,145.18	0.00	(12,479.67)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	10/27/2015	2,205,000.00	2,273,217.19	2,194,923.15	2,175,197.22	0.00	(19,725.93)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	11/10/2015	520,000.00	511,042.19	517,623.60	512,971.68	0.00	(4,651.92)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	11/09/2015	220,000.00	215,187.50	218,994.60	217,026.48	0.00	(1,968.12)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	12/18/2015	13,130,000.00	13,356,697.66	13,069,995.90	12,952,534.92	0.00	(117,460.98)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	01/13/2016	4,085,000.00	4,158,942.18	4,158,942.18	4,029,787.14	0.00	(129,155.04)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	07/13/2016	2,075,000.00	2,438,240.33	2,438,240.33	2,046,954.30	0.00	(391,286.03)
912810RM2	US TREASURY BOND	3.00%	05/15/2045	07/27/2016	4,270,000.00	4,939,251.62	4,939,251.62	4,212,286.68	0.00	(726,964.94)
	Totals for Cusip				38,185,000.00	39,625,838.82	39,164,593.78	37,668,891.54	0.00	(1,495,702.24)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	11/14/2016	2,400,000.00	2,031,200.88	2,031,200.88	2,017,968.00	0.00	(13,232.88)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	11/14/2016	3,250,000.00	2,751,969.35	2,751,969.35	2,732,665.00	0.00	(19,304.35)
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/02/2016	605,000.00	503,851.56	503,851.56	508,696.10	4,844.54	0.00
912810RT7	US TREASURY BOND	2.25%	08/15/2046	12/14/2016	780,000.00	646,120.31	646,120.31	655,839.60	9,719.29	0.00
	Totals for Cusip				7,035,000.00	5,933,142.10	5,933,142.10	5,915,168.70	14,563.83	(32,537.23)
912810RU4	US TREASURY	2.88%	11/15/2046	11/22/2016	1,435,000.00	1,399,573.44	1,399,573.44	1,385,448.02	0.00	(14,125.42)
912810RU4	US TREASURY	2.88%	11/15/2046	12/13/2016	2,895,000.00	2,748,440.63	2,748,440.63	2,795,032.76	46,592.13	0.00
	Totals for Cusip				4,330,000.00	4,148,014.07	4,148,014.07	4,180,480.78	46,592.13	(14,125.42)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	10/13/2016	14,750,000.00	15,313,035.53	15,313,035.53	14,880,788.25	0.00	(432,247.28)

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912828F21	US TREASURY NOTE	2.12%	09/30/2021	10/18/2016	11,940,000.00	12,421,030.00	12,421,030.00	12,045,871.98	0.00	(375,158.02)
912828F21	US TREASURY NOTE	2.12%	09/30/2021	10/21/2016	5,280,000.00	5,488,725.00	5,488,725.00	5,326,817.76	0.00	(161,907.24)
	Totals for Cusip				31,970,000.00	33,222,790.53	33,222,790.53	32,253,477.99	0.00	(969,312.54)
912828K82	US TREASURY NOTE	1.00%	08/15/2018	09/26/2016	1,280,000.00	1,285,650.00	1,285,650.00	1,278,300.16	0.00	(7,349.84)
	Totals for Cusip				1,280,000.00	1,285,650.00	1,285,650.00	1,278,300.16	0.00	(7,349.84)
912828L40	US TREASURY NOTE	1.00%	09/15/2018	10/20/2016	435,000.00	436,189.45	436,189.45	434,082.59	0.00	(2,106.86)
	Totals for Cusip				435,000.00	436,189.45	436,189.45	434,082.59	0.00	(2,106.86)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	12/02/2015	820,000.00	820,000.00	815,515.42	814,458.44	0.00	(1,056.98)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	11/30/2015	4,900,000.00	4,900,000.00	4,873,201.90	4,866,885.80	0.00	(6,316.10)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	12/11/2015	15,500,000.00	15,541,171.88	15,415,230.50	15,395,251.00	0.00	(19,979.50)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	05/03/2016	1,095,000.00	1,127,807.23	1,127,807.23	1,087,599.99	0.00	(40,207.24)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	05/03/2016	170,000.00	175,036.43	175,036.43	168,851.14	0.00	(6,185.29)
912828M80	US TREASURY NOTE	2.00%	11/30/2022	05/03/2016	475,000.00	488,656.25	488,656.25	471,789.95	0.00	(16,866.30)
	Totals for Cusip				22,960,000.00	23,052,671.79	22,895,447.73	22,804,836.32	0.00	(90,611.41)
912828N30	US TREASURY NOTE	2.12%	12/31/2022	06/27/2016	4,295,000.00	4,533,238.28	4,533,238.28	4,292,650.64	0.00	(240,587.64)
	Totals for Cusip				4,295,000.00	4,533,238.28	4,533,238.28	4,292,650.64	0.00	(240,587.64)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	07/21/2016	3,980,000.00	4,022,864.60	4,022,864.60	3,904,288.46	0.00	(118,576.14)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	09/30/2016	7,335,000.00	7,420,428.33	7,420,428.33	7,195,466.30	0.00	(224,962.03)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	10/03/2016	13,195,000.00	13,322,846.09	13,322,846.09	12,943,991.52	0.00	(378,854.57)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	10/17/2016	9,400,000.00	9,453,609.38	9,453,609.38	9,221,183.80	0.00	(232,425.58)
912828Q78	US TREASURY NOTE	1.38%	04/30/2021	11/16/2016	1,270,000.00	1,254,104.86	1,254,104.86	1,245,840.79	0.00	(8,264.07)
	Totals for Cusip				35,180,000.00	35,473,853.26	35,473,853.26	34,510,770.87	0.00	(963,082.39)



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912828R28	US TREASURY NOTE	1.62%	04/30/2023	12/02/2016	8,285,000.00	8,030,964.67	8,030,964.67	8,013,152.58	0.00	(17,812.09)
	Totals for Cusip				8,285,000.00	8,030,964.67	8,030,964.67	8,013,152.58	0.00	(17,812.09)
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/09/2016	1,020,000.00	980,554.69	980,554.69	981,390.96	836.27	0.00
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/12/2016	515,000.00	493,434.38	493,434.38	495,506.22	2,071.84	0.00
912828U24	US TREASURY NOTE	2.00%	11/15/2026	12/28/2016	1,735,000.00	1,656,925.00	1,656,925.00	1,669,326.78	12,401.78	0.00
	Totals for Cusip				3,270,000.00	3,130,914.07	3,130,914.07	3,146,223.96	15,309.89	0.00
912828U57	US TREASURY NOTE	2.12%	11/30/2023	11/28/2016	485,000.00	484,848.44	484,848.44	481,779.12	0.00	(3,069.32)
912828U57	US TREASURY NOTE	2.12%	11/30/2023	11/30/2016	4,190,000.00	4,178,215.63	4,178,215.63	4,162,174.21	0.00	(16,041.42)
912828U57	US TREASURY NOTE	2.12%	11/30/2023	12/09/2016	5,870,000.00	5,825,057.81	5,825,057.81	5,831,017.33	5,959.52	0.00
	Totals for Cusip				10,545,000.00	10,488,121.88	10,488,121.88	10,474,970.66	5,959.52	(19,110.74)
912828U65	US TREASURY NOTE	1.75%	11/30/2021	11/28/2016	1,515,000.00	1,511,212.50	1,511,212.50	1,503,696.59	0.00	(7,515.91)
912828U65	US TREASURY NOTE	1.75%	11/30/2021	11/28/2016	8,610,000.00	8,589,548.24	8,589,548.24	8,545,760.79	0.00	(43,787.45)
912828U65	US TREASURY NOTE	1.75%	11/30/2021	12/16/2016	5,170,000.00	5,091,642.19	5,091,642.19	5,131,426.63	39,784.44	0.00
	Totals for Cusip				15,295,000.00	15,192,402.93	15,192,402.93	15,180,884.01	39,784.44	(51,303.36)
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/19/2016	3,050,000.00	3,027,125.00	3,027,125.00	3,042,731.85	15,606.85	0.00
912828U73	US TREASURY NOTE	1.38%	12/15/2019	12/19/2016	6,860,000.00	6,808,550.00	6,808,550.00	6,843,652.62	35,102.62	0.00
	Totals for Cusip				9,910,000.00	9,835,675.00	9,835,675.00	9,886,384.47	50,709.47	0.00
912828V23	US TREASURY NOTE	2.25%	12/31/2023	12/30/2016	7,200,000.00	7,182,843.75	7,182,843.75	7,203,376.80	20,533.05	0.00
	Totals for Cusip				7,200,000.00	7,182,843.75	7,182,843.75	7,203,376.80	20,533.05	0.00
912833F1	US TREASURY STRIP	0.00%	02/15/2037	12/24/2015	10,190,000.00	5,487,824.50	5,382,317.24	5,514,715.91	132,398.67	0.00
	Totals for Cusip				10,190,000.00	5,487,824.50	5,382,317.24	5,514,715.91	132,398.67	0.00
912833RY8	US TREASURY STRIP	0.00%	02/15/2028	02/03/2015	13,720,000.00	10,353,935.20	9,961,652.96	10,149,740.44	188,087.48	0.00



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	Totals for Cusip				13,720,000.00	10,353,935.20	9,961,652.96	10,149,740.44	188,087.48	0.00
912833WQ9	US TREASURY STRIP	0.00%	05/15/2028	02/03/2015	6,865,000.00	5,115,508.38	4,933,140.95	5,028,516.39	95,375.44	0.00
	Totals for Cusip				6,865,000.00	5,115,508.38	4,933,140.95	5,028,516.39	95,375.44	0.00
912833XN5	US TREASURY STRIP	0.00%	02/15/2029	02/03/2015	6,865,000.00	5,003,649.21	4,807,271.17	4,904,603.14	97,331.97	0.00
	Totals for Cusip				6,865,000.00	5,003,649.21	4,807,271.17	4,904,603.14	97,331.97	0.00
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	03/27/2015	14,170,000.00	10,158,189.60	9,844,210.74	10,053,572.49	209,361.75	0.00
	Totals for Cusip				14,170,000.00	10,158,189.60	9,844,210.74	10,053,572.49	209,361.75	0.00
	Totals for US Govt Bonds				337,005,000.00	327,883,281.93	326,063,047.43	316,879,709.40	1,008,741.74	(10,192,079.77)
	Totals for 2559 8217 EBIA 9FM				2,370,523,719.00	2,386,460,201	2,415,996,048.90	2,407,432,504	27,694,114.86	(31,199,844.33)

Less cash due to broker (308,851)
 Total 2,386,151,350
2,407,423,653



Appendix V

9032-MORISA
Schedule of Assets Held for Investment Purposes at End of Plan Year

MORTGAGES	Loan #	Name	Interest Rate	Maturity Date	12/31/2015		12/31/2016		Unrealized	
					Current Market	Market	Current Market	Market	Market Value Gain	Market Value Loss
	6102318	82 Blue, LLP	7.28%	11/15/2017	834,462	421,995	-	-	412,467	
	6102253	Lowe's Home Improvement	7.30%	12/15/2018	2,164,333	1,467,920	-	-	696,413	
	6104923	The Walk	7.65%	12/15/2024	9,770,281	9,650,032	-	-	120,249	
	6106765	The Walk (Supplemental)	7.23%	12/15/2024	3,148,596	3,116,863	-	-	31,733	
	6108202	11204 Norwalk Blvd.	7.25%	10/5/2019	14,079,693	13,556,759	-	-	522,934	
		Total Mortgages			\$ 29,997,365	\$ 28,213,569	\$ -	\$ -	\$ 1,783,797	
		Cash and Cash Equivalents			1,407,412	1,292,674				
		Other Net Assets			(771,011)	(967,820)				
		GRAND TOTAL			\$ 30,633,767	\$ 28,538,423	\$ -	\$ -	\$ 1,783,797	



Appendix VI

WCT - WCOT
Schedule of Assets Held for Investment Purposes at End of Plan Year

	NAME	Prior Market/Cost (Acquisition Cost)	12/31/2016 Current Market	Market Value Gain	Market Value Loss
165301	City Base Landing	45,700,000	39,800,000	-	(5,900,000)
194001	Dulles Corner II	6,200,000	6,200,000	-	-
412601	Harborview Point	121,952,328	127,000,000	5,047,672	-
173401	Florin Associates LLC	36,900,000	33,300,000	-	(3,600,000)
420504	Riverdale Road Holdings WO	-	-	-	-
408202	Harbor Bay Labs	-	-	-	-
414903	USAC Bermuda Dunes	-	-	-	-
455701	Penn 95	34,012,240	33,971,789	-	(40,451)
459001	Bridgepoint Northlake	49,038,439	52,500,000	3,461,561	-
		\$ 293,803,007	\$ 292,771,789	\$ 8,509,233	\$ (9,540,451)
	Total Real Estate Owned				
106200-106217	Extra Space Storage	50,357,107	56,088,877	5,731,770	-
114901	Acorn Park	28,159,315	58,930,481	30,771,166	-
170201	ESS WCOT LLC	98,028,962	118,573,671	20,544,709	-
173301	5900 Wilshire	40,852,082	67,715,995	26,863,913	-
191601	PK3 Holdings LLC	89,596,144	112,870,368	23,274,224	-
196701	Extra Space West II	52,404,112	58,063,475	5,659,363	-
403201	Thompson & Benjamin	(0)	240,490	240,490	-
400401	1100 Broadway	9,181,250	9,173,900	-	(7,350)
416503	The Hesby	-	-	-	-
420601	Horizon Center II	2,157,093	804,478	-	(1,352,616)
420801	WCOT Glenbrook Common	0	14,480	14,480	-
154701	Morris Corp Center V	2,140,677	2,292,207	151,531	-
410702	Dulles View Office	59,513,506	62,383,772	2,870,266	-
165101	Georgia -Pacific Site	29,983,359	33,839,195	3,855,836	-
165102	Georgia -Pacific Site 2	11,311,599	11,468,167	156,568	-
155502	Riverview Valley Forge	34,529,913	32,528,605	-	(2,001,308)
184202	Alexan Vaught Ranch	(0)	783,913	783,913	-
410802	3900 San Clemente JV	37,699,949	41,716,550	4,016,601	-
422302	Horizon Corporate center	26,860,192	15,888,420	-	(10,971,772)
422602	Broadstone Sonata	0	-	-	(0)
424202	WCOT Hill Country JV LLC	23,663,713	24,987,919	1,324,206	-

Hldgs per FS

WCT - WCOT
Schedule of Assets Held for Investment Purposes at End of Plan Year

	NAME	Prior Market/Cost (Acquisition Cost)	12/31/2016 Current Market	Market Value Gain	Market Value Loss
420702	Sanatoga Springs - JV	17,171,301	17,971,301	800,000	-
425103	Mcbee Condo	280,477	159	-	(280,318)
405102	520 North Central	14,740,423	18,376,222	3,635,799	-
451301	The Vintage on Selby - Retail	5,935,964	6,097,875	161,911	-
451302	The Vintage on Selby - Residential	23,475,210	28,425,498	4,950,288	-
457001	Broadstone North Park	6,626,124	13,774,745	7,148,621	-
457301	Courts at Manassas	11,360,944	12,492,134	1,131,190	-
459201	Modera on the Hudson	21,316,640	36,036,059	14,719,419	-
455501	Falls Church	17,394,614	18,450,000	1,055,386	-
	Total Real Estate Partnerships	\$ 714,740,669	\$ 859,988,954	\$ 159,861,649	\$ (14,613,364)
172901	247 W. 46th Street	957,930	867,206	-	(90,724)
	Total Forward Contracts With Conditions Waived	\$ 957,930	\$ 867,206	\$ -	\$ (90,724)
	Cash and Cash Equivalents	\$ 61,046,007	\$ 17,082,153		
	Other Net Assets	\$ 3,124,484	\$ 805,040		
			(4)		
	GRAND TOTAL	\$ 1,073,672,097	\$ 1,171,515,138	\$ 168,370,882	\$ (24,244,539)

Appendix VII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Analytic</u>		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u> (c)	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	EB TEMP INV FD	CCT	8,962,669.830	1.0000	8,962,669.83	8,962,669.83
	AT&T INC	EQUITY	594,978.000	42.5300	21,516,142.88	25,304,414.34
	ABBOTT LABORATORIES	EQUITY	58,147.000	38.4100	2,682,941.22	2,233,426.27
	ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	345,080.000	10.2100	4,766,828.59	3,523,266.80
	ALTRIA GROUP INC	EQUITY	363,317.000	67.6200	19,837,488.70	24,567,495.54
	AMERICAN NATIONAL INSURANCE CO	EQUITY	11,790.000	124.6100	1,208,970.81	1,469,151.90
	AMERISOURCEBERGEN CORP	EQUITY	21,884.000	78.1900	1,941,342.77	1,711,109.96
	APPLE HOSPITALITY REIT INC	EQUITY	227,686.000	19.9800	4,186,018.32	4,549,166.28
	ARAMARK	EQUITY	529,031.000	35.7200	16,979,828.63	18,896,987.32
	BOK FINANCIAL CORP	EQUITY	68,832.000	83.0400	4,429,250.58	5,715,809.28
	BANK OF HAWAII CORP	EQUITY	12,655.000	88.6900	828,719.14	1,122,371.95
	BANKUNITED INC	EQUITY	189,883.000	37.6900	5,850,980.58	7,156,690.27
	CR BARD INC	EQUITY	9,844.000	224.6600	1,864,308.61	2,211,553.04
	BAXTER INTERNATIONAL INC	EQUITY	362,018.000	44.3400	16,838,589.61	16,051,878.12
	BEMIS CO INC	EQUITY	17,788.000	47.8200	869,531.78	850,622.16
	BOOZ ALLEN HAMILTON HOLDING CO	EQUITY	263,034.000	36.0700	6,755,518.06	9,487,636.38
	BRISTOL-MYERS SQUIBB CO	EQUITY	213,275.000	58.4400	13,930,670.67	12,463,791.00
	BROADRIDGE FINANCIAL SOLUTIONS	EQUITY	76,187.000	66.3000	4,084,689.59	5,051,198.10
	CBOE HOLDINGS INC	EQUITY	147,609.000	73.8900	8,765,985.39	10,906,829.01
	CDW CORP/DE	EQUITY	158,171.000	52.0900	6,879,084.68	8,239,127.39
	CSRA INC	EQUITY	102,365.000	31.8400	2,692,092.79	3,259,301.60
	CARDINAL HEALTH INC	EQUITY	70,006.000	71.9700	5,888,134.86	5,038,331.82
	CHIMERA INVESTMENT CORP	EQUITY	82,056.000	17.0200	1,110,091.81	1,396,593.12
	CISCO SYSTEMS INC	EQUITY	481,189.000	30.2200	14,230,806.76	14,541,531.58
	CLOROX CO/THE	EQUITY	92,674.000	120.0200	8,198,327.48	11,122,733.48
	COCA-COLA CO/THE	EQUITY	562,480.000	41.4600	24,479,875.60	23,320,420.80
	COLGATE-PALMOLIVE CO	EQUITY	212,784.000	65.4400	15,205,254.82	13,924,584.96
	COMPASS MINERALS INTERNATIONAL	EQUITY	63,444.000	78.3500	5,236,100.08	4,970,837.40
	CONSOLIDATED EDISON INC	EQUITY	78,810.000	73.6800	4,813,742.13	5,806,720.80
	COSTCO WHOLESALE CORP	EQUITY	153,291.000	160.1100	23,101,297.57	24,543,422.01
	CULLEN/FROST BANKERS INC	EQUITY	36,608.000	88.2300	2,196,191.07	3,229,923.84
	DST SYSTEMS INC	EQUITY	5,264.000	107.1500	554,000.62	564,037.60
	DS HEALTHCARE GROUP INC	EQUITY	95.000	0.1240	62.70	11.78
	DARDEN RESTAURANTS INC	EQUITY	20,774.000	72.7200	1,226,941.73	1,510,685.28
	WALT DISNEY CO/THE	EQUITY	14,421.000	104.2200	1,500,721.37	1,502,956.62
	DOLLAR GENERAL CORP	EQUITY	113,996.000	74.0700	8,601,801.43	8,443,683.72
	DR PEPPER SNAPPLE GROUP INC	EQUITY	264,431.000	90.6700	18,067,045.11	23,975,958.77
	EBAY INC	EQUITY	105,221.000	29.6900	2,942,841.98	3,124,011.49
	ERIE INDEMNITY CO	EQUITY	4,820.000	112.4500	461,452.20	542,009.00
	EXPEDITORS INTERNATIONAL OF WA	EQUITY	17,207.000	52.9600	961,635.57	911,282.72
	FLOWERS FOODS INC	EQUITY	601,967.000	19.9700	13,245,486.49	12,021,280.99
	GAMESTOP CORP	EQUITY	60,344.000	25.2600	1,691,336.00	1,524,289.44
	GENERAL MILLS INC	EQUITY	238,727.000	61.7700	13,546,016.36	14,746,166.79
	GENUINE PARTS CO	EQUITY	35,536.000	95.5400	3,203,413.44	3,395,109.44
	HAWAIIAN ELECTRIC INDUSTRIES I	EQUITY	131,922.000	33.0700	3,753,385.55	4,362,660.54
	JACK HENRY & ASSOCIATES INC	EQUITY	3,318.000	88.7800	261,873.48	294,572.04
	HERSHEY CO/THE	EQUITY	125,201.000	103.4300	11,515,746.14	12,949,539.43
	HORMEL FOODS CORP	EQUITY	266,284.000	34.8100	6,302,609.82	9,269,346.04
	HUNTINGTON INGALLS INDUSTRIES	EQUITY	11,108.000	184.1900	1,434,457.60	2,045,982.52
	INTERNATIONAL BUSINESS MACHINE	EQUITY	44,376.000	165.9900	6,914,579.05	7,365,972.24
	JOHNSON & JOHNSON	EQUITY	219,386.000	115.2100	21,676,756.83	25,275,461.06
	KELLOGG CO	EQUITY	168,785.000	73.7100	11,913,932.59	12,441,142.35
	KIMBERLY-CLARK CORP	EQUITY	194,431.000	114.1200	23,096,070.34	22,188,465.72
	KROGER CO/THE	EQUITY	154,204.000	34.5100	3,985,800.35	5,321,580.04
	LABORATORY CORP OF AMERICA HOL	EQUITY	50,864.000	128.3800	6,961,036.16	6,529,920.32
	LANDSTAR SYSTEM INC	EQUITY	90,010.000	85.3000	5,783,468.18	7,677,853.00
	LOCKHEED MARTIN CORP	EQUITY	91,584.000	249.9400	20,272,657.00	22,890,504.96
	MFA FINANCIAL INC	EQUITY	616,632.000	7.6300	5,244,252.01	4,704,902.16
	MSC INDUSTRIAL DIRECT CO INC	EQUITY	27,882.000	92.3900	2,024,989.80	2,576,017.98
	MACQUARIE INFRASTRUCTURE CORP	EQUITY	37,668.000	81.7000	3,090,910.67	3,077,475.60
	MATTEL INC	EQUITY	209,670.000	27.5500	6,912,500.77	5,776,408.50
	MCCORMICK & CO INC/MD	EQUITY	245,004.000	93.3300	22,062,886.25	22,866,223.32
	MCDONALD'S CORP	EQUITY	201,026.000	121.7200	25,006,278.90	24,468,884.72
	MCKESSON CORP	EQUITY	66,839.000	140.4500	9,326,209.75	9,387,537.55
	MERCK & CO INC	EQUITY	79,852.000	58.8700	3,930,826.49	4,700,887.24
	MORNINGSTAR INC	EQUITY	8,579.000	73.5600	661,688.34	631,071.24
	OLD REPUBLIC INTERNATIONAL COR	EQUITY	97,333.000	19.0000	1,753,223.58	1,849,327.00
	OUTFRONT MEDIA INC	EQUITY	73,249.000	24.8700	1,720,491.68	1,821,702.63
	PEPSICO INC	EQUITY	241,423.000	104.6300	22,347,942.66	25,260,088.49
	PFIZER INC	EQUITY	658,465.000	32.4800	22,909,858.22	21,386,943.20
	PHILIP MORRIS INTERNATIONAL IN	EQUITY	244,023.000	91.4900	24,482,864.72	22,325,664.27
	PINNACLE WEST CAPITAL CORP	EQUITY	90,938.000	78.0300	5,829,502.13	7,095,892.14

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Analytic</u>		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	PINNACLE FOODS INC	EQUITY	160,682.000	53.4500	6,873,253.42	8,588,452.90
	PROASSURANCE CORP	EQUITY	102,474.000	56.2000	5,040,503.90	5,759,038.80
	QUEST DIAGNOSTICS INC	EQUITY	24,492.000	91.9000	2,009,540.73	2,250,814.80
	QUINTILES IMS HOLDINGS INC	EQUITY	41,731.000	76.0500	2,913,017.46	3,173,642.55
	RAYTHEON CO	EQUITY	19,024.000	142.0000	2,670,209.41	2,701,408.00
	REGAL ENTERTAINMENT GROUP	EQUITY	30,589.000	20.6000	556,635.17	630,133.40
	REPUBLIC SERVICES INC	EQUITY	14,043.000	57.0500	719,493.11	801,153.15
	SALLY BEAUTY HOLDINGS INC	EQUITY	19,878.000	26.4200	583,021.74	525,176.76
	SANTANDER CONSUMER USA HOLDING	EQUITY	138,657.000	13.5000	3,084,018.60	1,871,869.50
	SOUTHERN CO/THE	EQUITY	233,651.000	49.1900	10,646,655.68	11,493,292.69
	SOUTHWEST AIRLINES CO	EQUITY	68,647.000	49.8400	2,617,061.12	3,421,366.48
	SQUARE INC	EQUITY	342,320.000	13.6300	3,413,567.63	4,665,821.60
	SYMANTEC CORP	EQUITY	510,648.000	23.8900	12,729,776.05	12,199,380.72
	SYNTROLEUM CORP	EQUITY	1,599.000	3.3500	0.00	5,356.65
	SYSCO CORP	EQUITY	456,192.000	55.3700	19,935,631.33	25,259,351.04
	TFS FINANCIAL CORP	EQUITY	107,975.000	19.0400	1,807,083.08	2,055,844.00
	TJX COS INC/THE	EQUITY	18,845.000	75.1300	1,332,889.44	1,415,824.85
	TARGET CORP	EQUITY	250,999.000	72.2300	18,608,542.36	18,129,657.77
	TELEFLEX INC	EQUITY	83,659.000	161.1500	12,539,749.90	13,481,647.85
	THOMSON REUTERS CORP	EQUITY	83,936.000	43.7800	3,047,254.87	3,674,718.08
	TWO HARBORS INVESTMENT CORP	EQUITY	904,199.000	8.7200	8,990,758.69	7,884,615.28
	US BANCORP	EQUITY	75,934.000	51.3700	3,621,568.00	3,900,729.58
	UNDER ARMOUR INC	EQUITY	17,891.000	25.1700	461,497.42	450,316.47
	UNITED DEVELOPMENT FUNDING IV	EQUITY	6,017.000	3.0000	0.60	18,051.00
	UNITED PARCEL SERVICE INC	EQUITY	210,119.000	114.6400	22,291,307.16	24,088,042.16
	VERIZON COMMUNICATIONS INC	EQUITY	486,660.000	53.3800	23,742,883.26	25,977,910.80
	WAL-MART STORES INC	EQUITY	298,925.000	69.1200	20,883,371.31	20,661,696.00
	WASTE MANAGEMENT INC	EQUITY	349,897.000	70.9100	20,907,512.85	24,811,196.27
	JOHN WILEY & SONS INC	EQUITY	2,287.000	54.5000	115,088.36	124,641.50
	XCEL ENERGY INC	EQUITY	110,234.000	40.7000	4,183,705.37	4,486,523.80
	YUM! BRANDS INC	EQUITY	135,984.000	63.3300	8,182,148.14	8,611,866.72
	AMDOCS LTD	EQUITY	274,441.000	58.2500	12,203,852.18	15,986,188.25
	ARCH CAPITAL GROUP LTD	EQUITY	130,799.000	86.2900	7,668,947.59	11,286,645.71
	ASPEN INSURANCE HOLDINGS LTD	EQUITY	83,636.000	55.0000	4,006,105.29	4,599,980.00
	ATLASSIAN CORP PLC	EQUITY	40,799.000	24.0800	1,210,298.41	982,439.92
	AXIS CAPITAL HOLDINGS LTD	EQUITY	152,570.000	65.2700	8,031,526.67	9,958,243.90
	ACCENTURE PLC	EQUITY	101,383.000	117.1300	9,102,287.17	11,874,990.79
	ENDURANCE SPECIALTY HOLDINGS L	EQUITY	14,467.000	92.4000	822,657.40	1,336,750.80
	EVEREST RE GROUP LTD	EQUITY	84,989.000	216.4000	13,233,937.11	18,391,619.60
	GENPACT LTD	EQUITY	211,467.000	24.3400	5,057,474.21	5,147,106.78
	MICHAEL KORS HOLDINGS LTD	EQUITY	247,703.000	42.9800	11,566,177.62	10,646,274.94
	RENAISSANCERE HOLDINGS LTD	EQUITY	70,348.000	136.2200	7,774,704.09	9,582,804.56
	VALIDUS HOLDINGS LTD	EQUITY	115,180.000	55.0100	4,702,896.87	6,336,051.80
	WHITE MOUNTAINS INSURANCE GROU	EQUITY	2,394.000	836.0500	2,012,982.82	2,001,503.70
	ALLIED WORLD ASSURANCE CO HOLD	EQUITY	160,308.000	53.7100	5,990,272.67	8,610,142.68
	FRANK'S INTERNATIONAL NV	EQUITY	140,700.000	12.3100	2,372,224.59	1,732,017.00
	COPA HOLDINGS SA	EQUITY	24,740.000	90.8300	2,082,188.78	2,247,134.20
				Analytic Total	929,857,309.10	1,014,272,542.09

Appendix VIII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

(a)	(b)	(c)	(d)	(e)		
Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price		
(a)	(b)	(c)	(d)	(e)		
	21ST CENTURY FOX AMERICA INC	FIXED INCOME SECURITIES 3.700% 10/15/2025 DD 10/21/15	250,000.00	101.22	249,402.50	253,037.50
	ABBVIE INC	FIXED INCOME SECURITIES 4.400% 11/06/2042 DD 05/06/13	352,000.00	94.08	345,787.35	331,144.00
	ABBVIE INC	FIXED INCOME SECURITIES 4.700% 05/14/2045 DD 05/14/15	110,000.00	98.11	109,947.20	107,924.30
	ABBVIE INC	FIXED INCOME SECURITIES 4.300% 05/14/2036 DD 05/12/16	30,000.00	95.29	30,084.90	28,587.30
	ACTAVIS FUNDING SCS	FIXED INCOME SECURITIES 2.350% 03/12/2018 DD 03/12/15	1,340,000.00	100.58	1,339,343.40	1,347,745.20
	ACTAVIS FUNDING SCS	FIXED INCOME SECURITIES 3.000% 03/12/2020 DD 03/12/15	2,050,000.00	101.39	2,075,811.95	2,078,413.00
	ACTAVIS FUNDING SCS	FIXED INCOME SECURITIES 3.800% 03/15/2025 DD 03/12/15	225,000.00	100.12	229,187.25	225,265.50
	AERCAP IRELAND CAPITAL DAC / A	FIXED INCOME SECURITIES 4.500% 05/15/2021 DD 05/15/15	301,000.00	103.64	316,674.91	311,941.35
	AETNA INC	FIXED INCOME SECURITIES 2.750% 11/15/2022 DD 11/07/12	145,000.00	98.24	141,718.65	142,448.00
	AETNA INC	FIXED INCOME SECURITIES 4.125% 11/15/2042 DD 11/07/12	15,000.00	95.40	14,768.55	14,310.30
	AETNA INC	FIXED INCOME SECURITIES 3.500% 11/15/2024 DD 11/10/14	81,000.00	101.46	80,478.83	82,178.55
	AETNA INC	FIXED INCOME SECURITIES 1.900% 06/07/2019 DD 06/09/16	125,000.00	99.77	124,906.25	124,713.75
	AETNA INC	FIXED INCOME SECURITIES 2.800% 06/15/2023 DD 06/09/16	30,000.00	98.50	30,566.10	29,550.30
	AETNA INC	FIXED INCOME SECURITIES 3.200% 06/15/2026 DD 06/09/16	610,000.00	98.93	616,433.30	603,454.70
	AGRIUM INC	FIXED INCOME SECURITIES 4.125% 03/15/2035 DD 03/02/15	135,000.00	91.69	133,798.50	123,780.15
	AIR LEASE CORP	FIXED INCOME SECURITIES 3.375% 06/01/2021 DD 04/11/16	145,000.00	101.39	143,635.55	147,009.70
	AIR LEASE CORP	FIXED INCOME SECURITIES 3.000% 09/15/2023 DD 08/15/16	40,000.00	95.54	39,463.20	38,215.60
	ALLY FINANCIAL INC	FIXED INCOME SECURITIES 3.250% 02/13/2018 DD 02/13/15	1,200,000.00	100.50	1,191,528.00	1,206,000.00
	ALTRIA GROUP INC	FIXED INCOME SECURITIES 2.850% 08/09/2022 DD 08/09/12	310,000.00	100.12	311,063.30	310,381.30
	ALTRIA GROUP INC	FIXED INCOME SECURITIES 5.375% 01/31/2044 DD 10/31/13	103,000.00	115.51	121,697.17	118,977.36
	ALTRIA GROUP INC	FIXED INCOME SECURITIES 4.000% 01/31/2024 DD 10/31/13	57,000.00	105.66	61,922.81	60,227.34
	AMAZON.COM INC	FIXED INCOME SECURITIES 3.800% 12/05/2024 DD 12/05/14	100,000.00	105.08	110,554.50	105,083.00
	AMAZON.COM INC	FIXED INCOME SECURITIES 4.800% 12/05/2034 DD 12/05/14	273,000.00	110.07	319,606.83	300,480.18
	AMAZON.COM INC	FIXED INCOME SECURITIES 4.950% 12/05/2044 DD 12/05/14	126,000.00	114.06	147,632.14	143,709.30
	AMERICAN AIRLINES 2015-1 CLASS	FIXED INCOME SECURITIES 3.375% 11/01/2028 DD 03/16/15	775,904.34	98.50	775,904.34	764,265.77
	AMERICAN HONDA FINANCE CORP	FIXED INCOME SECURITIES 2.250% 08/15/2019 DD 09/09/14	129,000.00	100.97	130,275.81	130,256.46
	AMERICAN INTERNATIONAL GROUP I	FIXED INCOME SECURITIES 4.500% 07/16/2044 DD 07/16/14	225,000.00	98.61	230,067.00	221,868.00
	AMERICAN INTERNATIONAL GROUP I	FIXED INCOME SECURITIES 4.375% 01/15/2055 DD 01/15/15	82,000.00	91.62	81,631.00	75,125.94
	AMERICAN TOWER CORP	FIXED INCOME SECURITIES 4.000% 06/01/2025 DD 05/07/15	128,000.00	100.26	127,011.84	128,326.40
	AMERICAN TOWER CORP	FIXED INCOME SECURITIES 3.300% 02/15/2021 DD 01/12/16	358,000.00	101.14	358,673.43	362,077.62
	AMERICAN TOWER CORP	FIXED INCOME SECURITIES 4.400% 02/15/2026 DD 01/12/16	358,000.00	102.19	359,969.40	365,822.30
	AMERICREDIT AUTOMOBILE REC 3 B	FIXED INCOME SECURITIES 1.800% 10/08/2021 DD 08/11/16	2,015,000.00	99.06	2,014,470.26	1,996,038.85
	AMGEN INC	FIXED INCOME SECURITIES 1.225% 05/01/2020 DD 05/01/15	23,000.00	99.06	22,677.19	22,784.49
	AMGEN INC 144A	FIXED INCOME SECURITIES 4.563% 06/15/2048 DD 06/14/16	214,000.00	96.73	220,098.99	206,993.64
	AMGEN INC 144A	FIXED INCOME SECURITIES 4.663% 06/15/2051 DD 06/14/16	246,000.00	96.11	255,281.58	236,433.06
	ANALOG DEVICES INC	FIXED INCOME SECURITIES 3.500% 12/05/2026 DD 12/05/16	160,000.00	99.08	158,985.60	158,520.00
	ANHEUSER-BUSCH INBEV FINANCE I	FIXED INCOME SECURITIES 2.650% 02/01/2021 DD 01/25/16	260,000.00	100.58	259,186.20	261,495.00
	ANHEUSER-BUSCH INBEV FINANCE I	FIXED INCOME SECURITIES 3.300% 02/01/2023 DD 01/25/16	386,000.00	101.77	384,537.06	392,843.78
	ANHEUSER-BUSCH INBEV FINANCE I	FIXED INCOME SECURITIES 4.700% 02/01/2036 DD 01/25/16	230,000.00	105.19	228,081.80	241,930.10
	ANHEUSER-BUSCH INBEV FINANCE I	FIXED INCOME SECURITIES 4.900% 02/01/2046 DD 01/25/16	584,000.00	108.09	588,660.00	631,228.08
	ANHEUSER-BUSCH INBEV FINANCE I	FIXED INCOME SECURITIES 3.650% 02/01/2026 DD 01/25/16	615,000.00	101.52	621,934.95	624,341.85
	ANHEUSER-BUSCH INBEV WORLDWIDE	FIXED INCOME SECURITIES 3.750% 07/15/2042 DD 07/16/12	220,000.00	89.94	208,788.70	197,865.80
	ANZ NEW ZEALAND DISC	CASH & CASH EQUIVALENTS 8/7/2017	1,050,000.00	98.63	1,035,567.17	1,035,567.17
	AON PLC	FIXED INCOME SECURITIES 4.750% 05/15/2045 DD 05/20/15	105,000.00	101.08	104,667.15	106,131.90
	AON PLC	FIXED INCOME SECURITIES 3.875% 12/15/2025 DD 03/01/16	220,000.00	101.93	219,938.40	224,243.80
	APACHE CORP	FIXED INCOME SECURITIES 6.000% 01/15/2037 DD 01/26/07	117,000.00	115.02	116,486.94	134,567.55
	APACHE CORP	FIXED INCOME SECURITIES 5.100% 09/01/2040 DD 08/20/10	78,000.00	104.62	72,056.50	81,602.04
	APPLE INC	FIXED INCOME SECURITIES 3.850% 05/04/2043 DD 05/03/13	253,000.00	95.62	231,740.41	241,928.72
	APPLE INC	FIXED INCOME SECURITIES 3.450% 05/06/2024 DD 05/06/14	410,000.00	103.00	409,655.60	422,316.40
	APPLE INC	FIXED INCOME SECURITIES 3.450% 02/09/2045 DD 02/09/15	125,000.00	88.27	123,891.25	110,331.25
	APPLE INC	FIXED INCOME SECURITIES 4.650% 02/23/2046 DD 02/23/16	105,000.00	107.99	112,194.60	113,384.25
	APPLE INC	FIXED INCOME SECURITIES 3.250% 02/23/2026 DD 02/23/16	101,000.00	100.05	104,012.83	101,053.53
	APPLE INC	FIXED INCOME SECURITIES 3.850% 08/04/2046 DD 08/04/16	300,000.00	95.81	297,788.40	287,442.00
	ARCH CAPITAL FINANCE LLC	FIXED INCOME SECURITIES 4.011% 12/15/2026 DD 12/08/16	95,000.00	101.44	95,290.70	96,367.05
	AT&T INC	FIXED INCOME SECURITIES 5.550% 08/15/2041 DD 08/18/11	175,000.00	104.12	192,167.50	182,201.25
	AT&T INC	FIXED INCOME SECURITIES 4.800% 06/15/2044 DD 06/10/14	72,000.00	94.49	73,469.52	68,033.52
	AT&T INC	FIXED INCOME SECURITIES 2.450% 06/30/2020 DD 05/04/15	635,000.00	99.30	622,369.85	630,574.05
	AT&T INC	FIXED INCOME SECURITIES 3.000% 06/30/2022 DD 05/04/15	615,000.00	98.16	614,815.50	603,690.15
	AT&T INC	FIXED INCOME SECURITIES 4.500% 05/15/2035 DD 05/04/15	160,000.00	96.62	159,537.60	154,587.20
	AT&T INC	FIXED INCOME SECURITIES 4.750% 05/15/2046 DD 05/04/15	290,000.00	94.74	288,967.60	274,751.80
	AT&T INC	FIXED INCOME SECURITIES 4.450% 04/01/2024 DD 10/01/15	150,000.00	104.24	164,034.00	156,366.00
	AT&T INC	FIXED INCOME SECURITIES 3.950% 01/15/2025 DD 01/15/16	115,000.00	100.17	120,865.00	115,198.95
	AT&T INC	FIXED INCOME SECURITIES 5.350% 09/01/2040 DD 03/01/11	132,000.00	102.70	143,676.72	135,564.00
	AT&T INC 144A	FIXED INCOME SECURITIES 0.000% 11/27/2022 DD 11/27/07	3,000,000.00	79.86	2,268,750.00	2,395,770.00
	AVIATION CAPITAL GROUP CO 144A	FIXED INCOME SECURITIES 2.875% 09/17/2018 DD 09/17/15	510,000.00	101.25	507,720.30	516,375.00
	AVNET INC	FIXED INCOME SECURITIES 4.625% 04/15/2026 DD 03/29/16	30,000.00	97.43	31,157.70	29,229.00
	BAE SYSTEMS HOLDINGS INC 144A	FIXED INCOME SECURITIES 3.850% 12/15/2025 DD 12/10/15	80,000.00	101.99	79,056.00	81,590.40
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES 2.000% 01/11/2018 DD 01/11/13	338,000.00	100.23	340,448.04	338,777.40
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES 3.300% 01/11/2023 DD 01/11/13	320,000.00	100.33	333,104.00	321,068.80
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES 4.000% 04/01/2024 DD 04/01/14	1,035,000.00	103.13	1,109,499.30	1,067,436.90
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES 4.000% 01/22/2025 DD 01/22/15	715,000.00	100.13	710,688.55	715,900.90
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES 3.950% 04/21/2025 DD 04/21/15	340,000.00	99.55	335,225.60	338,466.60
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES 1.950% 05/12/2018 DD 05/12/15	260,000.00	100.14	260,364.00	260,364.00
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES 4.450% 03/03/2026 DD 03/03/16	286,000.00	103.05	287,126.12	294,734.44
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES 2.503% 10/21/2022 DD 10/21/16	1,220,000.00	96.71	1,220,000.00	1,179,898.60
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES 4.183% 11/25/2027 DD 11/25/16	230,000.00	100.06	230,000.00	230,147.20
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES 6.875% 04/25/2018 DD 04/25/08	119,000.00	106.29	129,776.64	126,486.29
	BANK OF AMERICA CORP	PREFERRED SECURITIES VAR RT 12/29/2049 DD 03/10/16	390,000.00	104.50	415,837.50	407,550.00
	BANK OF AMERICA CORP	PREFERRED SECURITIES VAR RT 12/29/2049 DD 03/17/15	911,000.00	100.55	911,000.00	916,010.50
	BANK OF NEW YORK MELLON CORP/T	FIXED INCOME SECURITIES 2.800% 05/04/2026 DD 05/02/16	55,000.00	96.30	54,804.75	52,965.55
	BANK OF NEW YORK MELLON CORP/T	FIXED INCOME SECURITIES 3.000% 10/30/2028 DD 10/31/16	105,000.00	95.08	104,884.50	99,837.15
	BANK OF NEW YORK MELLON CORP/T	FIXED INCOME SECURITIES 3.000% 02/24/2025 DD 02/24/15	285,000.00	98.34	284,390.10	280,260.45
	BANK OF NEW YORK MELLON CORP/T	PREFERRED SECURITIES VAR RT 12/29/2049 DD 08/01/16	765,000.00	91.73	747,750.00	701,749.80
	BANK OF NEW YORK MELLON CORP/T	PREFERRED SECURITIES VAR RT 12/29/2049 DD 04/28/15	1,058,000.00	100.50	1,054,746.47	1,063,290.00
	BANK OF TOKYO C/D	CASH & CASH EQUIVALENTS VAR RT 08/11/2017 DD 08/17/16	1,225,000.00	100.00	1,225,000.00	1,225,000.00
	BANK OF TOKYO C/D	CASH & CASH EQUIVALENTS VAR RT 08/17/2017 DD 08/18/16	1,865,000.00	100.00	1,865,000.00	1,865,000.00
	BARCLAYS PLC	FIXED INCOME SECURITIES 4.375% 09/11/2024 DD 09/11/14	350,000.00	99.19	343,743.40	347,158.00
	BARCLAYS PLC	FIXED INCOME SECURITIES 4.375% 01/12/2026 DD 01/12/16	395,000.00	101.28	398,369.35	400,063.90
	BARCLAYS PLC	FIXED INCOME SECURITIES 5.200% 05/12/2026 DD 05/12/16	280,000.00	101.66	279,977.60	284,634.00
	BARCLAYS PLC	FIXED INCOME SECURITIES 3.200% 08/10/2021 DD 08/10/16	790,000.00	98.84	789,494.40	780,828.10
	BAXALTA INC	FIXED INCOME SECURITIES 4.000% 06/23/2025 DD 12/23/15	209,000.00	100.29	209,777.96	209,610.28
	BAXALTA INC	FIXED INCOME SECURITIES 2.875% 06/23/2020 DD 12/23/15	190,000.00	99.98	187,826.00	189,952.50
	BAXALTA INC	FIXED INCOME SECURITIES 5.250% 06/23/2045 DD 12/23/15	85,000.00	106.74	84,082.48	90,730.70
	BBCMS TRUST 2015- SRCH A1 144A	FIXED INCOME SECURITIES 3.312% 08/10/2035 DD 12/06/15	1,185,000.00	101.15	1,184,958.53	1,198,639.35
	BEAR STEARNS COMMERCIAL PW17 A1A	FIXED INCOME SECURITIES VAR RT 06/11/2050 DD 09/01/07	2,065,704.20	101.84	2,315,525.33	2,103,651.19

BlackRock Asset Management

(a)	(b) Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price	Cost (d)	Current Value (e)
	21ST CENTURY FOX AMERICA INC	FIXED INCOME SECURITIES	3.700% 10/15/2025 DD 10/21/15	250,000.00	101.22	249,402.50	253,037.50
	BECTON DICKINSON AND CO	FIXED INCOME SECURITIES	2.675% 12/15/2019 DD 12/15/14	70,000.00	101.46	70,000.00	71,022.70
	BECTON DICKINSON AND CO	FIXED INCOME SECURITIES	3.734% 12/15/2024 DD 12/15/14	51,000.00	102.26	51,000.00	52,153.62
	BERKSHIRE HATHAWAY INC	FIXED INCOME SECURITIES	2.750% 03/15/2023 DD 03/15/16	120,000.00	99.63	119,673.60	119,550.00
	BERKSHIRE HATHAWAY INC	FIXED INCOME SECURITIES	3.125% 03/15/2026 DD 03/15/16	85,000.00	99.35	84,920.10	84,448.35
	BIOGEN INC	FIXED INCOME SECURITIES	5.200% 09/15/2045 DD 09/15/15	50,000.00	107.02	60,029.00	53,507.50
	BIOGEN INC	FIXED INCOME SECURITIES	3.625% 09/15/2022 DD 09/15/15	160,000.00	102.65	171,708.32	164,235.20
	BNP PARIBAS NY BRH C/D	CASH & CASH EQUIVALENTS	1.470% 08/04/2017 DD 08/04/16	1,534,000.00	100.00	1,534,000.00	1,534,000.00
	BNP PARIBAS NY BRH C/D	CASH & CASH EQUIVALENTS	1.530% 08/17/2017 DD 08/18/16	1,660,000.00	100.00	1,660,000.00	1,660,000.00
	BNP PARIBAS SA 144A	FIXED INCOME SECURITIES	4.375% 05/12/2026 DD 05/12/16	380,000.00	98.56	386,910.48	374,528.00
	BOEING CO/THE	FIXED INCOME SECURITIES	3.500% 03/01/2045 DD 02/20/15	25,000.00	92.84	24,071.50	23,209.25
	BOSTON PROPERTIES LP	FIXED INCOME SECURITIES	2.750% 10/01/2026 DD 08/17/16	120,000.00	91.43	119,125.20	109,719.60
	BOSTON SCIENTIFIC CORP	FIXED INCOME SECURITIES	3.850% 05/15/2025 DD 05/12/15	175,000.00	100.20	174,755.00	175,344.75
	BP CAPITAL MARKETS PLC	FIXED INCOME SECURITIES	VAR RT 05/10/2018 DD 05/10/13	119,000.00	100.17	119,000.00	119,202.30
	BPCE DISC	CASH & CASH EQUIVALENTS	08/14/2017	1,170,000.00	98.53	1,152,753.23	1,152,753.23
	BPCE DISC	CASH & CASH EQUIVALENTS	09/20/2017	1,845,000.00	98.43	1,815,978.15	1,815,978.15
	BPCE SA 144A	FIXED INCOME SECURITIES	4.500% 03/15/2025 DD 09/15/14	265,000.00	97.43	261,229.05	258,181.55
	BRANCH BANKING & TRUST CO	FIXED INCOME SECURITIES	3.625% 09/16/2025 DD 09/16/15	250,000.00	101.67	261,652.50	254,175.00
	BURLINGTON NORTHERN SANTA FE L	FIXED INCOME SECURITIES	4.550% 09/01/2044 DD 08/18/14	80,000.00	106.33	81,080.80	85,060.00
	BURLINGTON NORTHERN SANTA FE L	FIXED INCOME SECURITIES	4.150% 04/01/2045 DD 03/09/15	80,000.00	101.41	79,738.40	81,128.80
	CABELA'S CREDIT CARD MA 1A A1	FIXED INCOME SECURITIES	2.260% 03/15/2023 DD 03/16/15	1,305,000.00	100.14	1,308,415.43	1,306,813.95
	CALIFORNIA INSTITUTE OF TECHNO	FIXED INCOME SECURITIES	4.321% 08/01/2045 DD 05/21/15	175,000.00	105.12	175,000.00	183,963.50
	CALIFORNIA ST	FIXED INCOME SECURITIES	5.000% 09/01/2042 DD 10/04/12	700,000.00	110.30	738,381.00	772,079.00
	CALIFORNIA ST HLTH FACS FING A	FIXED INCOME SECURITIES	5.000% 08/15/2052 DD 04/24/13	360,000.00	107.69	375,267.60	387,691.20
	CANADIAN NATURAL RESOURCES LTD	FIXED INCOME SECURITIES	6.250% 03/15/2038 DD 03/19/07	220,000.00	113.77	228,358.20	250,285.20
	CANADIAN NATURAL RESOURCES LTD	FIXED INCOME SECURITIES	3.900% 02/01/2025 DD 11/17/14	86,000.00	100.30	84,269.68	86,254.56
	CAPITAL AUTO RECEIVABLES 3 A2	FIXED INCOME SECURITIES	1.720% 01/22/2019 DD 08/19/15	2,060,000.00	100.24	2,059,632.08	2,064,985.20
	CAPITAL ONE FINANCIAL CORP	FIXED INCOME SECURITIES	3.500% 06/15/2023 DD 06/06/13	184,000.00	100.38	182,294.32	184,695.52
	CAPITAL ONE FINANCIAL CORP	FIXED INCOME SECURITIES	3.200% 02/05/2025 DD 02/05/15	393,000.00	96.92	391,282.59	380,911.32
	CAPITAL ONE FINANCIAL CORP	FIXED INCOME SECURITIES	4.200% 10/29/2025 DD 10/29/15	385,000.00	100.33	382,816.00	386,282.05
	CAPITAL ONE FINANCIAL CORP	FIXED INCOME SECURITIES	3.750% 07/28/2026 DD 07/28/16	375,000.00	96.94	373,668.75	363,525.00
	CASH	CASH & CASH EQUIVALENTS		-	1.00	(3,161.57)	(3,161.57)
	CASH - BROKER	CASH & CASH EQUIVALENTS		-	1.00	217,341.74	217,341.74
	CC HOLDINGS GS V LLC / CROWN C	FIXED INCOME SECURITIES	3.849% 04/15/2023 DD 04/15/13	150,000.00	101.62	150,750.00	152,434.50
	CDP FINANCIAL INC 144A	FIXED INCOME SECURITIES	4.400% 11/25/2019 DD 11/25/09	1,565,000.00	106.68	1,561,118.80	1,669,557.65
	CF INDUSTRIES INC	FIXED INCOME SECURITIES	3.450% 06/01/2023 DD 05/23/13	248,000.00	89.90	226,491.28	222,952.00
	CF INDUSTRIES INC	FIXED INCOME SECURITIES	5.375% 03/15/2044 DD 03/11/14	280,000.00	82.53	268,320.59	231,086.80
	CGRBS COMMERCIAL M VN05 A 144A	FIXED INCOME SECURITIES	3.369% 03/13/2035 DD 03/01/13	1,125,000.00	102.31	1,139,062.50	1,150,987.50
	CHARLES SCHWAB CORP/THE	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 10/31/16	700,000.00	94.00	700,000.00	658,000.00
	CHARTER COMMUNICATIONS OPERATI	FIXED INCOME SECURITIES	3.579% 07/23/2020 DD 07/23/16	360,000.00	102.02	360,000.00	367,286.40
	CHARTER COMMUNICATIONS OPERATI	FIXED INCOME SECURITIES	4.908% 07/23/2025 DD 07/23/16	290,000.00	105.39	290,000.00	305,639.70
	CHARTER COMMUNICATIONS OPERATI	FIXED INCOME SECURITIES	6.384% 10/23/2035 DD 10/23/16	535,000.00	114.18	535,000.00	610,880.10
	CHARTER COMMUNICATIONS OPERATI	FIXED INCOME SECURITIES	4.484% 10/23/2045 DD 10/23/16	885,000.00	115.61	926,639.68	1,023,130.80
	CHARTER COMMUNICATIONS OPERATI	FIXED INCOME SECURITIES	4.464% 07/23/2022 DD 07/23/16	795,000.00	104.50	795,000.00	803,798.85
	CHARTER COMMUNICATIONS OPERATI	FIXED INCOME SECURITIES	6.834% 10/23/2055 DD 10/23/16	130,000.00	117.23	130,000.00	152,401.60
	CIGNA CORP	FIXED INCOME SECURITIES	3.250% 04/15/2025 DD 03/20/15	240,000.00	97.40	239,851.20	233,748.00
	CISCO SYSTEMS INC	FIXED INCOME SECURITIES	2.200% 02/28/2021 DD 02/29/16	525,000.00	99.79	523,992.00	523,871.25
	CIT GROUP INC	FIXED INCOME SECURITIES	4.250% 08/15/2017 DD 08/03/12	380,000.00	101.38	385,700.00	385,225.00
	CITIBANK CREDIT CARD ISS A1 A1	FIXED INCOME SECURITIES	2.880% 01/23/2023 DD 01/24/14	2,245,000.00	102.58	2,269,905.47	2,302,921.00
	CITIGROUP INC	FIXED INCOME SECURITIES	1.800% 02/05/2018 DD 02/05/15	1,220,000.00	99.94	1,216,388.80	1,219,316.80
	CITIGROUP INC	FIXED INCOME SECURITIES	2.050% 12/07/2018 DD 12/07/15	423,000.00	99.99	424,903.50	422,953.47
	CITIGROUP INC	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 04/24/15	333,000.00	98.77	333,000.00	328,904.10
	CITIZENS BANK NA/PROVIDENCE RI	FIXED INCOME SECURITIES	2.550% 05/13/2021 DD 05/13/16	250,000.00	99.39	249,767.50	248,465.00
	CITIZENS FINANCIAL GROUP INC	FIXED INCOME SECURITIES	2.375% 07/28/2021 DD 07/28/16	35,000.00	98.06	34,981.80	34,322.40
	CMS ENERGY CORP	FIXED INCOME SECURITIES	3.000% 05/15/2026 DD 05/05/16	75,000.00	96.24	74,716.50	72,183.00
	COLOMBIA GOVERNMENT INTERNATIO	FIXED INCOME SECURITIES	4.500% 01/28/2026 DD 09/28/15	385,000.00	103.00	401,670.52	396,550.00
	COMCAST CORP	FIXED INCOME SECURITIES	3.150% 03/01/2026 DD 02/23/16	349,000.00	98.67	362,277.95	344,347.83
	COMCAST CORP	FIXED INCOME SECURITIES	3.400% 07/15/2046 DD 07/19/16	1,240,000.00	87.33	1,119,604.90	1,082,904.40
	COMCAST CORP	FIXED INCOME SECURITIES	2.350% 01/15/2027 DD 07/19/16	325,000.00	92.18	302,259.40	299,594.75
	COMM 2014-TWC MORTG TWC A 144A	FIXED INCOME SECURITIES	VAR RT 02/13/2032 DD 02/13/14	1,365,000.00	100.00	1,365,000.00	1,365,000.00
	COMM 2015-3BP MORTG 3BP A 144A	FIXED INCOME SECURITIES	3.178% 02/10/2035 DD 02/01/15	1,570,000.00	99.98	1,601,298.04	1,569,717.40
	COMMIT TO PUR FHLMC GOLD SFM	FIXED INCOME SECURITIES	3.000% 01/01/2047 DD 01/01/17	72,000.00	99.30	70,312.50	71,493.84
	COMMIT TO PUR FHLMC GOLD SFM	FIXED INCOME SECURITIES	3.500% 01/01/2047 DD 01/01/17	1,846,229.00	102.39	1,888,783.17	1,890,427.72
	COMMIT TO PUR FHLMC GOLD SFM	FIXED INCOME SECURITIES	4.500% 01/01/2047 DD 01/01/17	1,916,000.00	107.34	2,065,495.63	2,056,576.92
	COMMIT TO PUR FHLMC GOLD SFM	FIXED INCOME SECURITIES	5.500% 01/01/2047 DD 01/01/17	1,000,000.00	110.88	1,112,187.50	1,108,750.00
	COMMIT TO PUR FNMA SF MTG	FIXED INCOME SECURITIES	2.000% 01/01/2032 DD 01/01/17	2,200,000.00	97.38	2,142,421.88	2,142,294.00
	COMMIT TO PUR FNMA SF MTG	FIXED INCOME SECURITIES	2.500% 01/01/2032 DD 01/01/17	4,546,000.00	100.16	4,542,932.42	4,553,182.68
	COMMIT TO PUR FNMA SF MTG	FIXED INCOME SECURITIES	2.500% 01/01/2047 DD 01/01/17	1,100,000.00	95.14	1,049,640.63	1,046,485.00
	COMMIT TO PUR FNMA SF MTG	FIXED INCOME SECURITIES	3.000% 01/01/2032 DD 01/01/17	2,332,000.00	102.62	2,396,858.76	2,393,028.44
	COMMIT TO PUR FNMA SF MTG	FIXED INCOME SECURITIES	3.000% 01/01/2047 DD 01/01/17	1,296,000.00	99.34	1,269,132.04	1,287,459.36
	COMMIT TO PUR FNMA SF MTG	FIXED INCOME SECURITIES	4.000% 01/01/2047 DD 01/01/17	755,000.00	105.13	787,577.65	793,739.05
	COMMIT TO PUR FNMA SF MTG	FIXED INCOME SECURITIES	4.500% 01/01/2047 DD 01/01/17	2,034,000.00	107.56	2,175,792.93	2,187,750.06
	COMMIT TO PUR GNMA II JUMBOS	FIXED INCOME SECURITIES	3.000% 01/20/2047 DD 01/01/17	10,716,000.00	101.25	10,858,145.23	10,850,164.32
	COMMIT TO PUR GNMA II JUMBOS	FIXED INCOME SECURITIES	3.500% 01/20/2047 DD 01/01/17	14,229,000.00	103.95	14,778,554.57	14,791,187.79
	COMMIT TO PUR GNMA II JUMBOS	FIXED INCOME SECURITIES	4.500% 01/20/2047 DD 01/01/17	1,588,000.00	106.73	1,702,137.50	1,694,888.28
	COMMIT TO PUR GNMA SF MTG	FIXED INCOME SECURITIES	3.000% 01/15/2047 DD 01/01/17	500,000.00	101.06	504,218.75	505,295.00
	COMMIT TO PUR GNMA SF MTG	FIXED INCOME SECURITIES	3.500% 01/15/2047 DD 01/01/17	1,300,000.00	103.98	1,353,015.63	1,351,740.00
	COMMIT TO PUR GNMA SF MTG	FIXED INCOME SECURITIES	4.000% 01/15/2047 DD 01/01/17	1,081,000.00	106.17	1,148,821.25	1,147,719.32
	COOPERATIVE CENTRAL INSTL C/D	CASH & CASH EQUIVALENTS	VAR RT 08/16/2017 DD 08/19/16	1,790,000.00	100.00	1,790,000.00	1,790,000.00
	COX COMMUNICATIONS INC 144A	FIXED INCOME SECURITIES	3.350% 09/15/2026 DD 09/13/16	60,000.00	95.49	59,898.60	57,296.40
	CREDIT ACCEPTANCE AU 2A A 144A	FIXED INCOME SECURITIES	1.880% 03/15/2022 DD 09/25/14	1,404,028.84	100.14	1,403,773.86	1,405,980.44
	CREDIT ACCEPTANCE AU 2A A 144A	FIXED INCOME SECURITIES	2.420% 11/15/2023 DD 05/12/16	1,230,000.00	99.89	1,229,714.15	1,228,622.40
	CREDIT ACCEPTANCE AU 2A B 144A	FIXED INCOME SECURITIES	2.670% 09/15/2022 DD 09/25/14	1,820,000.00	100.40	1,819,674.58	1,827,334.60
	CREDIT IND ET CM NY INSTL C/D	CASH & CASH EQUIVALENTS	VAR RT 08/16/2017 DD 08/19/16	1,770,000.00	100.00	1,770,000.00	1,770,000.00
	CREDIT SUISSE AG/NEW YORK NY	CASH & CASH EQUIVALENTS	VAR RT 08/24/2017 DD 08/29/16	2,085,000.00	100.00	2,085,000.00	2,085,000.00
	CREDIT SUISSE GROUP FUNDING GU	FIXED INCOME SECURITIES	2.750% 03/26/2020 DD 09/26/15	605,000.00	99.13	604,691.45	599,748.60
	CREDIT SUISSE GROUP FUNDING GU	FIXED INCOME SECURITIES	3.800% 06/09/2023 DD 06/10/16	250,000.00	99.89	247,960.00	249,725.00
	CREDIT SUISSE GROUP INSTL C/D	CASH & CASH EQUIVALENTS	VAR RT 08/16/2017 DD 08/17/16	1,795,000.00	100.00	1,795,000.00	1,795,000.00
	CREDIT SUISSE NY INSTL C/D	CASH & CASH EQUIVALENTS	1.600% 08/04/2017 DD 08/05/16	1,207,000.00	100.00	1,207,000.00	1,207,000.00

BlackRock Asset Management

(a)	(b) Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Shares/Par	Price	Cost (d)	Current Value (e)		
		Security description						
		(c)						
	21ST CENTURY FOX AMERICA INC	FIXED INCOME SECURITIES	3.700%	10/15/2025 DD 10/21/15	250,000.00	101.22	249,402.50	253,037.50
	CVS HEALTH CORP	FIXED INCOME SECURITIES	5.300%	12/05/2043 DD 12/05/13	115,000.00	113.31	124,350.65	130,305.35
	CVS HEALTH CORP	FIXED INCOME SECURITIES	5.125%	07/20/2045 DD 07/20/15	360,000.00	111.45	398,435.85	401,202.00
	DANONE SA 144A	FIXED INCOME SECURITIES	2.947%	11/02/2026 DD 11/02/16	705,000.00	95.43	705,000.00	672,767.40
	DELPHI AUTOMOTIVE PLC	FIXED INCOME SECURITIES	4.400%	10/01/2046 DD 09/20/16	35,000.00	91.88	34,808.90	32,157.65
	DELPHI CORP	FIXED INCOME SECURITIES	4.150%	03/15/2024 DD 03/03/14	44,000.00	103.07	47,262.41	45,352.12
	DEUTSCHE BANK AG/LONDON	FIXED INCOME SECURITIES	1.400%	02/13/2017 DD 02/13/14	920,000.00	99.97	918,999.52	919,705.60
	DEUTSCHE BANK AG/LONDON	FIXED INCOME SECURITIES	1.350%	05/30/2017 DD 05/30/14	60,000.00	99.78	59,688.18	59,869.80
	DIAMOND 1 FINANCE CORP / 144A	FIXED INCOME SECURITIES	5.450%	06/15/2023 DD 06/01/16	140,000.00	106.07	139,939.80	148,503.60
	DIAMOND 1 FINANCE CORP / 144A	FIXED INCOME SECURITIES	6.020%	06/15/2026 DD 06/01/16	180,000.00	108.33	179,913.60	194,994.00
	DIAMOND 1 FINANCE CORP / 144A	FIXED INCOME SECURITIES	8.100%	07/15/2036 DD 06/01/16	60,000.00	118.96	59,956.20	71,374.80
	DIAMOND 1 FINANCE CORP / 144A	FIXED INCOME SECURITIES	8.350%	07/15/2046 DD 06/01/16	40,000.00	123.13	39,968.00	49,251.60
	DISCOVER BANK/GREENWOOD DE	FIXED INCOME SECURITIES	3.100%	06/04/2020 DD 06/04/15	295,000.00	101.20	294,932.15	298,537.05
	DISCOVER BANK/GREENWOOD DE	FIXED INCOME SECURITIES	2.600%	11/13/2018 DD 08/13/15	395,000.00	100.87	394,755.10	398,424.65
	DISCOVER FINANCIAL SERVICES	FIXED INCOME SECURITIES	3.750%	03/04/2025 DD 03/04/15	100,000.00	97.77	99,884.00	97,766.00
	DISCOVERY COMMUNICATIONS LLC	FIXED INCOME SECURITIES	5.050%	06/01/2020 DD 06/03/10	8,000.00	107.34	8,475.52	8,586.80
	DISCOVERY COMMUNICATIONS LLC	FIXED INCOME SECURITIES	4.875%	04/01/2043 DD 03/19/13	248,000.00	92.41	212,836.26	229,174.32
	DISCOVERY COMMUNICATIONS LLC	FIXED INCOME SECURITIES	3.450%	03/15/2025 DD 03/02/15	325,000.00	95.46	316,384.40	310,228.75
	DISCOVERY COMMUNICATIONS LLC	FIXED INCOME SECURITIES	4.900%	03/11/2026 DD 03/11/16	95,000.00	105.30	94,651.35	100,036.90
	DOMINION GAS HOLDINGS LLC	FIXED INCOME SECURITIES	4.600%	12/15/2044 DD 12/08/14	208,000.00	99.50	203,713.30	206,953.76
	DOW CHEMICAL CO/THE	FIXED INCOME SECURITIES	4.375%	11/15/2042 DD 11/14/12	43,000.00	97.07	45,095.39	41,740.96
	DRIVE AUTO RECEIVABLE BA C 144A	FIXED INCOME SECURITIES	2.760%	07/15/2021 DD 05/28/15	1,450,000.00	100.64	1,449,799.03	1,459,236.50
	DUKE ENERGY CAROLINAS LLC	FIXED INCOME SECURITIES	2.950%	12/01/2026 DD 11/17/16	700,000.00	98.37	698,306.00	688,618.00
	DUKE ENERGY FLORIDA LLC	FIXED INCOME SECURITIES	6.400%	06/15/2038 DD 06/18/08	850,000.00	131.85	1,018,363.27	1,120,742.00
	DUKE UNIVERSITY	FIXED INCOME SECURITIES	4.077%	10/01/2048 DD 10/27/15	166,000.00	102.39	166,000.00	169,960.76
	EASTMAN CHEMICAL CO	FIXED INCOME SECURITIES	3.800%	03/15/2025 DD 11/20/14	110,000.00	100.85	109,456.60	110,933.90
	EATON CORP	FIXED INCOME SECURITIES	2.750%	11/02/2022 DD 11/02/13	307,000.00	99.04	308,152.97	304,062.01
	EATON CORP	FIXED INCOME SECURITIES	4.150%	11/02/2042 DD 11/02/13	510,000.00	97.75	484,828.63	498,509.70
	EB TEMP INV FD	CCT	VAR RT	12/31/49 FEE CL 15	17,405,778.19	1.00	17,405,778.19	17,405,778.19
	ECOPETROL SA	FIXED INCOME SECURITIES	4.125%	01/16/2025 DD 09/16/14	340,000.00	93.65	314,972.50	318,410.00
	EMERA US FINANCE LP 144A	FIXED INCOME SECURITIES	2.150%	06/15/2019 DD 06/16/16	35,000.00	99.84	34,987.05	34,942.25
	EMERA US FINANCE LP 144A	FIXED INCOME SECURITIES	3.550%	06/15/2026 DD 06/16/16	15,000.00	98.30	14,958.75	14,745.45
	EMERA US FINANCE LP 144A	FIXED INCOME SECURITIES	4.750%	06/15/2046 DD 06/16/16	50,000.00	100.85	49,644.00	50,422.50
	ENBRIDGE ENERGY PARTNERS LP	FIXED INCOME SECURITIES	5.875%	10/15/2025 DD 10/06/15	58,000.00	111.49	58,224.46	64,665.36
	ENBRIDGE ENERGY PARTNERS LP	FIXED INCOME SECURITIES	7.375%	10/15/2045 DD 10/06/15	36,000.00	124.04	37,029.24	44,652.60
	ENBRIDGE INC	FIXED INCOME SECURITIES	3.500%	06/10/2024 DD 06/04/14	70,000.00	97.39	66,814.30	68,174.40
	ENERGY TRANSFER PARTNERS LP	FIXED INCOME SECURITIES	4.050%	03/15/2025 DD 03/12/15	59,000.00	98.99	57,605.15	58,404.69
	ENERGY TRANSFER PARTNERS LP	FIXED INCOME SECURITIES	4.900%	03/15/2035 DD 03/12/15	680,000.00	93.45	638,708.00	635,480.40
	ENERGY TRANSFER PARTNERS LP	FIXED INCOME SECURITIES	5.150%	03/15/2045 DD 03/12/15	110,000.00	95.91	102,845.60	105,498.80
	ENERGY TRANSFER PARTNERS LP	FIXED INCOME SECURITIES	4.750%	01/15/2026 DD 06/23/15	247,000.00	103.38	236,059.37	255,358.48
	ENTERGY CORP	FIXED INCOME SECURITIES	4.000%	07/15/2022 DD 07/01/15	345,000.00	104.57	344,513.55	360,759.60
	ENTERGY CORP	FIXED INCOME SECURITIES	2.950%	09/01/2026 DD 08/19/16	85,000.00	93.54	84,808.75	79,512.40
	ENTERPRISE PRODUCTS OPERATING	FIXED INCOME SECURITIES	5.100%	02/15/2045 DD 02/12/14	52,000.00	105.47	52,463.32	54,841.80
	ENTERPRISE PRODUCTS OPERATING	FIXED INCOME SECURITIES	4.900%	05/15/2046 DD 05/07/15	120,000.00	102.65	119,562.00	123,180.00
	EOG RESOURCES INC	FIXED INCOME SECURITIES	3.900%	04/01/2035 DD 03/17/15	90,000.00	94.70	89,613.90	85,232.70
	EXELON CORP	FIXED INCOME SECURITIES	5.625%	06/15/2035 DD 06/09/05	136,000.00	110.65	157,998.00	150,486.72
	EXELON CORP	FIXED INCOME SECURITIES	2.850%	06/15/2020 DD 06/11/15	120,000.00	101.07	119,977.20	121,281.60
	EXELON CORP	FIXED INCOME SECURITIES	4.950%	06/15/2035 DD 12/15/15	77,000.00	106.09	84,771.61	81,690.07
	EXELON CORP	FIXED INCOME SECURITIES	2.450%	04/15/2021 DD 04/07/16	10,000.00	98.80	9,997.60	9,879.80
	EXELON CORP	FIXED INCOME SECURITIES	3.400%	04/15/2026 DD 04/07/16	30,000.00	98.12	29,982.00	29,435.40
	FEDERAL NATL MTG ASSN STRIP	FIXED INCOME SECURITIES	0.000%	01/15/2030 DD 02/15/00	2,635,000.00	64.15	1,379,774.01	1,690,220.75
	FEDERAL NATL MTG ASSN STRIP	FIXED INCOME SECURITIES	0.000%	05/15/2030 DD 05/05/00	1,515,000.00	64.31	783,861.00	974,235.90
	FEDEX CORP	FIXED INCOME SECURITIES	4.100%	02/01/2045 DD 01/09/15	222,000.00	93.63	202,480.86	207,867.48
	FEDEX CORP	FIXED INCOME SECURITIES	4.550%	04/01/2046 DD 03/24/16	165,000.00	100.77	164,877.15	166,272.15
	FHLMC POOL #1B-8062	FIXED INCOME SECURITIES	VAR RT	03/01/2041 DD 02/01/11	155,389.61	104.99	163,571.83	163,148.21
	FHLMC POOL #2B-0646	FIXED INCOME SECURITIES	VAR RT	07/01/2042 DD 07/01/12	341,232.22	104.43	350,269.54	356,331.75
	FHLMC POOL #A7-6655	FIXED INCOME SECURITIES	5.500%	05/01/2038 DD 05/01/08	231,994.40	110.80	227,789.52	257,042.84
	FHLMC POOL #A7-6692	FIXED INCOME SECURITIES	5.500%	05/01/2038 DD 05/01/08	342,608.06	111.28	336,398.27	381,250.82
	FHLMC POOL #A9-0196	FIXED INCOME SECURITIES	4.500%	12/01/2039 DD 12/01/09	53,886.09	107.90	58,500.08	58,141.47
	FHLMC POOL #A9-3534	FIXED INCOME SECURITIES	4.000%	08/01/2040 DD 08/01/10	61,420.20	105.06	65,028.63	64,527.44
	FHLMC POOL #A9-4779	FIXED INCOME SECURITIES	4.000%	11/01/2040 DD 10/01/10	63,945.18	105.91	67,407.22	67,725.62
	FHLMC POOL #A9-4977	FIXED INCOME SECURITIES	4.000%	11/01/2040 DD 11/01/10	63,723.47	105.92	67,173.51	67,495.90
	FHLMC POOL #A9-5144	FIXED INCOME SECURITIES	4.000%	11/01/2040 DD 11/01/10	60,646.34	105.39	63,929.77	63,915.78
	FHLMC POOL #A9-5923	FIXED INCOME SECURITIES	4.000%	10/01/2040 DD 12/01/10	65,381.17	105.85	68,920.95	69,204.66
	FHLMC POOL #C0-3608	FIXED INCOME SECURITIES	3.500%	12/01/2040 DD 12/01/10	263,733.11	103.01	272,592.89	271,658.29
	FHLMC POOL #C0-3811	FIXED INCOME SECURITIES	3.500%	04/01/2042 DD 04/01/12	491,080.14	103.02	496,930.90	505,900.94
	FHLMC POOL #C0-4320	FIXED INCOME SECURITIES	3.000%	12/01/2042 DD 11/01/12	510,277.08	99.96	530,050.32	510,067.87
	FHLMC POOL #G0-1838	FIXED INCOME SECURITIES	5.000%	07/01/2035 DD 06/01/05	875,454.64	109.84	949,047.53	961,634.40
	FHLMC POOL #G0-1840	FIXED INCOME SECURITIES	5.000%	07/01/2035 DD 06/01/05	677,839.05	109.93	734,819.87	745,168.80
	FHLMC POOL #G0-3358	FIXED INCOME SECURITIES	5.500%	08/01/2037 DD 09/01/07	147,031.82	112.86	148,823.78	165,938.64
	FHLMC POOL #G0-7613	FIXED INCOME SECURITIES	6.000%	04/01/2039 DD 01/01/14	372,889.94	116.39	423,929.23	433,995.41
	FHLMC POOL #G0-7642	FIXED INCOME SECURITIES	5.000%	10/01/2041 DD 02/01/14	206,116.78	109.14	225,311.37	224,964.10
	FHLMC POOL #G0-7962	FIXED INCOME SECURITIES	5.000%	11/01/2041 DD 03/01/15	1,170,369.77	109.11	1,297,281.74	1,276,978.75
	FHLMC POOL #G0-8655	FIXED INCOME SECURITIES	4.000%	07/01/2045 DD 07/01/15	4,887,449.65	105.08	5,128,862.94	5,135,780.97
	FHLMC POOL #G0-8672	FIXED INCOME SECURITIES	4.000%	10/01/2045 DD 10/01/15	556,735.36	105.08	592,149.69	585,017.52
	FHLMC POOL #G0-8688	FIXED INCOME SECURITIES	4.000%	01/01/2046 DD 01/01/16	3,649,885.80	105.09	3,838,225.61	3,835,628.49
	FHLMC POOL #G0-8694	FIXED INCOME SECURITIES	4.000%	02/01/2046 DD 02/01/16	992,218.22	105.09	1,043,418.23	1,042,692.36
	FHLMC POOL #G0-8706	FIXED INCOME SECURITIES	3.500%	05/01/2046 DD 05/01/16	418,211.16	102.48	437,537.10	428,595.34
	FHLMC POOL #G0-8711	FIXED INCOME SECURITIES	3.500%	06/01/2046 DD 06/01/16	426,596.75	102.49	446,476.83	437,214.74
	FHLMC POOL #G0-8723	FIXED INCOME SECURITIES	4.000%	08/01/2046 DD 08/01/16	2,097,849.03	105.24	2,213,148.78	2,207,755.34
	FHLMC POOL #G0-8728	FIXED INCOME SECURITIES	4.000%	09/01/2046 DD 09/01/16	1,276,344.22	105.21	1,346,892.15	1,342,816.23
	FHLMC POOL #G0-8738	FIXED INCOME SECURITIES	3.500%	11/01/2046 DD 11/01/16	1,919,573.78	102.49	1,974,161.66	1,967,447.95
	FHLMC POOL #G0-8742	FIXED INCOME SECURITIES	3.500%	12/01/2046 DD 12/01/16	3,341,009.00	102.49	3,417,461.95	3,424,333.76
	FHLMC POOL #G1-5520	FIXED INCOME SECURITIES	3.000%	07/01/2030 DD 08/01/15	272,575.45	102.84	283,521.07	280,324.77
	FHLMC POOL #G1-5870	FIXED INCOME SECURITIES	3.500%	09/01/2030 DD 07/01/16	214,589.42	104.93	229,476.56	225,177.26
	FHLMC POOL #G6-0018	FIXED INCOME SECURITIES	4.500%	12/01/2043 DD 04/01/15	426,193.03	108.10	462	

BlackRock Asset Management

(a)	(b) Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price	Cost (d)	Current Value (e)
	21ST CENTURY FOX AMERICA INC	FIXED INCOME SECURITIES	3.700% 10/15/2025 DD 10/21/15	250,000.00	101.22	249,402.50	253,037.50
	FHLMC POOL #Q0-0093	FIXED INCOME SECURITIES	4.000% 04/01/2041 DD 04/01/11	4,031.29	105.56	4,307.18	4,255.51
	FHLMC POOL #Q0-0804	FIXED INCOME SECURITIES	4.500% 05/01/2041 DD 05/01/11	168,797.61	107.62	183,303.64	181,659.98
	FHLMC POOL #Q0-0959	FIXED INCOME SECURITIES	4.500% 05/01/2041 DD 05/01/11	177,272.44	107.34	192,451.40	190,284.23
	FHLMC POOL #Q0-3841	FIXED INCOME SECURITIES	4.000% 10/01/2041 DD 10/01/11	65,497.79	105.88	69,043.87	69,348.41
	FHLMC POOL #Q0-4022	FIXED INCOME SECURITIES	4.000% 10/01/2041 DD 10/01/11	123,226.77	105.88	129,898.33	130,466.34
	FHLMC POOL #Q1-1750	FIXED INCOME SECURITIES	3.500% 10/01/2042 DD 10/01/12	83,969.05	102.98	86,186.35	86,474.68
	FHLMC POOL #Q1-1909	FIXED INCOME SECURITIES	3.500% 10/01/2042 DD 10/01/12	31,812.96	102.65	33,174.95	32,656.32
	FHLMC POOL #Q1-2162	FIXED INCOME SECURITIES	3.500% 08/01/2042 DD 10/01/12	56,435.02	103.02	58,877.60	58,139.36
	FHLMC POOL #Q1-4866	FIXED INCOME SECURITIES	3.000% 01/01/2043 DD 01/01/13	454,055.27	99.96	441,710.62	453,869.10
	FHLMC POOL #Q1-5442	FIXED INCOME SECURITIES	3.500% 02/01/2043 DD 02/01/13	78,816.58	103.21	81,279.61	81,342.65
	FHLMC POOL #Q1-6403	FIXED INCOME SECURITIES	3.000% 03/01/2043 DD 03/01/13	308,096.65	99.96	299,551.77	307,970.33
	FHLMC POOL #Q1-6673	FIXED INCOME SECURITIES	3.000% 03/01/2043 DD 03/01/13	938,059.38	99.96	967,447.02	937,674.78
	FHLMC POOL #Q1-7095	FIXED INCOME SECURITIES	3.000% 04/01/2043 DD 03/01/13	301,531.38	99.96	309,658.61	301,407.75
	FHLMC POOL #Q1-8718	FIXED INCOME SECURITIES	3.500% 06/01/2043 DD 05/01/13	61,463.69	102.96	63,230.77	63,281.78
	FHLMC POOL #Q2-0021	FIXED INCOME SECURITIES	3.500% 07/01/2043 DD 07/01/13	311,898.27	103.21	315,675.18	321,894.60
	FHLMC POOL #Q2-0206	FIXED INCOME SECURITIES	3.500% 07/01/2043 DD 07/01/13	301,113.15	102.98	304,453.63	310,095.36
	FHLMC POOL #Q2-1579	FIXED INCOME SECURITIES	4.000% 09/01/2043 DD 09/01/13	70,529.53	105.93	75,180.08	74,710.52
	FHLMC POOL #Q2-4368	FIXED INCOME SECURITIES	3.500% 01/01/2044 DD 01/01/14	35,809.02	102.98	36,897.20	36,877.20
	FHLMC POOL #Q2-4894	FIXED INCOME SECURITIES	4.500% 02/01/2044 DD 02/01/14	292,564.23	107.43	317,752.16	314,313.45
	FHLMC POOL #Q2-5643	FIXED INCOME SECURITIES	4.000% 04/01/2044 DD 04/01/14	144,465.89	105.54	155,571.71	152,475.08
	FHLMC POOL #Q2-5812	FIXED INCOME SECURITIES	3.500% 04/01/2044 DD 04/01/14	28,081.64	102.91	28,757.35	28,899.66
	FHLMC POOL #Q2-5988	FIXED INCOME SECURITIES	3.500% 05/01/2044 DD 04/01/14	21,836.34	102.98	22,361.80	22,487.94
	FHLMC POOL #Q2-6218	FIXED INCOME SECURITIES	3.500% 05/01/2044 DD 05/01/14	41,502.34	103.20	42,643.66	42,829.99
	FHLMC POOL #Q2-6452	FIXED INCOME SECURITIES	3.500% 05/01/2044 DD 05/01/14	29,504.11	102.98	30,214.06	30,382.45
	FHLMC POOL #Q2-6707	FIXED INCOME SECURITIES	3.500% 06/01/2044 DD 06/01/14	36,843.24	102.97	37,752.81	37,937.85
	FHLMC POOL #Q2-7319	FIXED INCOME SECURITIES	3.500% 07/01/2044 DD 07/01/14	35,444.00	103.19	36,418.70	36,573.24
	FHLMC POOL #Q2-7843	FIXED INCOME SECURITIES	3.500% 08/01/2044 DD 08/01/14	75,653.01	102.98	77,828.04	77,904.44
	FHLMC POOL #Q2-8604	FIXED INCOME SECURITIES	3.500% 09/01/2044 DD 09/01/14	32,873.18	103.06	33,936.41	33,878.11
	FHLMC POOL #Q2-8605	FIXED INCOME SECURITIES	3.500% 09/01/2044 DD 09/01/14	78,803.75	102.98	81,217.10	81,155.25
	FHLMC POOL #Q3-1128	FIXED INCOME SECURITIES	4.000% 02/01/2045 DD 01/01/15	26,940.89	105.74	28,927.78	28,487.83
	FHLMC POOL #Q3-1338	FIXED INCOME SECURITIES	4.000% 02/01/2045 DD 02/01/15	62,228.84	105.75	66,818.21	65,804.51
	FHLMC POOL #Q3-6302	FIXED INCOME SECURITIES	3.500% 09/01/2045 DD 09/01/15	37,022.54	103.11	38,772.44	38,172.09
	FHLMC POOL #Q3-6965	FIXED INCOME SECURITIES	3.500% 10/01/2045 DD 10/01/15	0.01	102.79	0.01	0.01
	FHLMC POOL #Q3-6972	FIXED INCOME SECURITIES	4.000% 10/01/2045 DD 10/01/15	353,822.36	105.64	380,276.09	373,792.09
	FHLMC POOL #Q3-7738	FIXED INCOME SECURITIES	4.000% 12/01/2045 DD 12/01/15	13,166.46	105.10	14,005.82	13,838.21
	FHLMC POOL #Q3-7955	FIXED INCOME SECURITIES	4.000% 12/01/2045 DD 12/01/15	52,310.10	105.76	55,877.81	55,323.68
	FHLMC POOL #Q3-7957	FIXED INCOME SECURITIES	4.000% 12/01/2045 DD 12/01/15	66,458.48	105.56	70,825.03	70,151.58
	FHLMC POOL #Q3-8076	FIXED INCOME SECURITIES	4.000% 01/01/2046 DD 01/01/16	67,297.32	105.10	71,619.07	70,728.14
	FHLMC POOL #Q3-8422	FIXED INCOME SECURITIES	4.000% 01/01/2046 DD 01/01/16	9,714.61	105.09	10,338.48	10,208.99
	FHLMC POOL #Q4-4853	FIXED INCOME SECURITIES	3.000% 12/01/2046 DD 12/01/16	211,755.00	99.46	211,506.85	210,617.88
	FHLMC POOL #Q4-5064	FIXED INCOME SECURITIES	3.000% 12/01/2046 DD 12/01/16	205,371.00	99.43	205,066.15	204,204.49
	FHLMC POOL #Q4-5079	FIXED INCOME SECURITIES	3.000% 12/01/2046 DD 12/01/16	89,231.00	99.65	89,237.97	88,917.80
	FHLMC POOL #Q4-5080	FIXED INCOME SECURITIES	3.000% 12/01/2046 DD 12/01/16	103,355.00	99.59	103,266.18	102,928.14
	FHLMC POOL #Q4-5083	FIXED INCOME SECURITIES	3.000% 12/01/2046 DD 12/01/16	54,048.00	99.77	54,094.45	53,925.31
	FHLMC POOL #V6-0696	FIXED INCOME SECURITIES	3.000% 01/01/2030 DD 12/01/14	72,130.37	102.83	75,026.83	74,172.38
	FHLMC POOL #V6-0724	FIXED INCOME SECURITIES	3.000% 01/01/2030 DD 01/01/15	101,255.37	102.83	105,321.40	104,123.93
	FHLMC POOL #V6-0770	FIXED INCOME SECURITIES	2.500% 03/01/2030 DD 02/01/15	143,996.78	100.39	144,987.60	143,951.73
	FHLMC POOL #V6-0796	FIXED INCOME SECURITIES	2.500% 05/01/2030 DD 04/01/15	220,158.19	100.30	225,352.53	220,809.86
	FHLMC POOL #V6-0840	FIXED INCOME SECURITIES	3.000% 06/01/2030 DD 05/01/15	597,521.46	102.87	620,582.06	614,640.44
	FHLMC POOL #V6-0886	FIXED INCOME SECURITIES	2.500% 08/01/2030 DD 07/01/15	241,643.81	100.33	245,419.51	242,429.16
	FHLMC POOL #V6-0902	FIXED INCOME SECURITIES	2.500% 08/01/2030 DD 08/01/15	181,095.51	100.33	183,925.13	181,684.07
	FHLMC POOL #V6-0903	FIXED INCOME SECURITIES	2.500% 09/01/2030 DD 08/01/15	176,879.49	100.31	179,726.13	177,429.59
	FHLMC POOL #V6-0904	FIXED INCOME SECURITIES	2.500% 09/01/2030 DD 08/01/15	366,298.05	100.30	372,078.69	367,382.29
	FHLMC POOL #V6-0905	FIXED INCOME SECURITIES	2.500% 07/01/2030 DD 08/01/15	16,971.66	100.30	17,239.49	17,021.89
	FHLMC POOL #V6-0908	FIXED INCOME SECURITIES	3.000% 08/01/2030 DD 08/01/15	366,933.69	102.87	381,897.73	377,457.35
	FHLMC POOL #V6-0909	FIXED INCOME SECURITIES	3.000% 08/01/2030 DD 08/01/15	56,842.75	102.87	59,160.86	58,474.14
	FHLMC POOL #V8-0355	FIXED INCOME SECURITIES	3.500% 08/01/2043 DD 08/01/13	690,498.29	103.21	697,187.50	712,628.76
	FHLMC POOL #V8-2848	FIXED INCOME SECURITIES	3.000% 12/01/2046 DD 12/01/16	859,009.00	99.59	858,539.23	855,461.29
	FHLMC MULTICLASS MTG	FIXED INCOME SECURITIES	VAR RT 05/15/2041 DD 09/15/13	722,800.19	100.00	723,929.57	722,800.19
	FHLMC MULTICLASS MTG 4606 FB	FIXED INCOME SECURITIES	VAR RT 08/15/2046 DD 08/15/16	857,766.02	99.31	856,291.75	851,864.59
	FIDELITY NATIONAL INFORMATION	FIXED INCOME SECURITIES	5.000% 10/15/2025 DD 10/20/15	149,000.00	108.91	159,151.37	162,280.37
	FIFTH THIRD BANK/CINCINNATI OH	FIXED INCOME SECURITIES	2.150% 08/20/2018 DD 08/20/15	206,000.00	100.63	209,015.84	207,301.92
	FLORIDA POWER & LIGHT CO	FIXED INCOME SECURITIES	4.950% 06/01/2035 DD 06/07/05	475,000.00	114.09	471,409.00	541,918.00
	FNMA POOL #0254546	FIXED INCOME SECURITIES	5.500% 12/01/2017 DD 11/01/02	166,441.20	101.37	175,640.97	168,726.44
	FNMA POOL #0254548	FIXED INCOME SECURITIES	5.500% 12/01/2032 DD 11/01/02	48,422.90	112.16	48,209.10	54,312.58
	FNMA POOL #0256719	FIXED INCOME SECURITIES	5.500% 05/01/2017 DD 04/01/07	3,406.08	100.31	3,594.34	3,416.50
	FNMA POOL #0357705	FIXED INCOME SECURITIES	5.500% 02/01/2035 DD 02/01/05	250,651.66	112.16	266,160.73	281,130.90
	FNMA POOL #0555531	FIXED INCOME SECURITIES	5.500% 06/01/2033 DD 05/01/03	20,995.16	112.02	23,132.38	23,518.57
	FNMA POOL #0694491	FIXED INCOME SECURITIES	5.500% 03/01/2033 DD 03/01/03	37,853.56	112.10	38,510.08	42,434.60
	FNMA POOL #0699741	FIXED INCOME SECURITIES	5.500% 07/01/2033 DD 07/01/03	91,424.01	111.15	93,009.64	101,620.53
	FNMA POOL #0701941	FIXED INCOME SECURITIES	5.500% 04/01/2033 DD 04/01/03	33,050.19	111.96	33,623.42	37,001.34
	FNMA POOL #0712106	FIXED INCOME SECURITIES	5.500% 04/01/2033 DD 05/01/03	470,275.82	115.24	478,432.15	541,950.56
	FNMA POOL #0725424	FIXED INCOME SECURITIES	5.500% 04/01/2034 DD 04/01/04	211,040.76	112.17	217,347.24	236,724.42
	FNMA POOL #0725946	FIXED INCOME SECURITIES	5.500% 11/01/2034 DD 10/01/04	64,740.93	112.15	63,951.90	72,605.66
	FNMA POOL #0735226	FIXED INCOME SECURITIES	5.000% 02/01/2035 DD 01/01/05	233,966.02	109.61	258,678.68	256,459.52
	FNMA POOL #0735227	FIXED INCOME SECURITIES	5.500% 02/01/2035 DD 01/01/05	233,670.33	112.01	248,128.68	261,741.15
	FNMA POOL #0740228	FIXED INCOME SECURITIES	5.500% 09/01/2033 DD 09/01/03	61,208.36	113.44	62,269.93	69,437.21
	FNMA POOL #0743540	FIXED INCOME SECURITIES	5.500% 10/01/2033 DD 10/01/03	93,964.04	113.35	95,593.70	106,510.12
	FNMA POOL #0745257	FIXED INCOME SECURITIES	6.000% 01/01/2036 DD 01/01/06	3,834.35	114.73	3,867.91	4,399.30
	FNMA POOL #0745412	FIXED INCOME SECURITIES	5.500% 12/01/2035 DD 03/01/06	390,440.06	112.02	384,263.18	437,374.86
	FNMA POOL #0840301	FIXED INCOME SECURITIES	6.000% 11/01/2035 DD 11/01/05	40,485.69	113.22	40,839.94	45,837.49
	FNMA POOL #0843071	FIXED INCOME SECURITIES	6.000% 09/01/2035 DD 09/01/05	21,736.02	114.72	21,926.19	24,936.43
	FNMA POOL #0851784	FIXED INCOME SECURITIES	6.000% 12/01/2035 DD 02/01/06	25,346.69	113.16	25,568.49	28,682.31
	FNMA POOL #0888023	FIXED INCOME SECURITIES	5.500% 06/01/2036 DD 11/01/06	190,342.64	112.17	193,643.92	213,507.34
	FNMA POOL #0888635	FIXED INCOME SECURITIES	5.500% 09/01/2036 DD 08/01/07	430,309.53	112.17	419,602.20	482,673.90
	FNMA POOL #0889466	FIXED INCOME SECURITIES	6.000% 05/01/2038 DD 05/01/08	226,731.24	115.25	253,372.19	261,305.49
	FNMA POOL #0889529	FIXED INCOME SECURITIES	6.000% 03/01/2038 DD 05/01/08	69,836.85	114.82	70,042.67	80,189.46
	FNMA POOL #0889745	FIXED INCOME SECURITIES	5.50				

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

(a)	(b)	(c)	(d)	(e)		
Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price		
(a)	(b)	(c)	(d)	(e)		
21ST CENTURY FOX AMERICA INC	FIXED INCOME SECURITIES	3.700% 10/15/2025 DD 10/21/15	250,000.00	101.22	249,402.50	253,037.50
FNMA POOL #0995110	FIXED INCOME SECURITIES	5.500% 11/01/2018 DD 11/01/08	9,734.02	101.36	10,272.05	9,866.69
FNMA POOL #0995158	FIXED INCOME SECURITIES	4.500% 12/01/2020 DD 11/01/08	535,672.94	104.07	551,324.64	557,485.54
FNMA POOL #0AB0686	FIXED INCOME SECURITIES	4.000% 01/01/2036 DD 06/01/10	261,787.89	105.89	281,585.59	277,212.43
FNMA POOL #0AB1226	FIXED INCOME SECURITIES	4.500% 07/01/2040 DD 06/01/10	90,077.00	107.78	97,986.91	97,084.99
FNMA POOL #0AB1614	FIXED INCOME SECURITIES	4.000% 10/01/2040 DD 09/01/10	1,044,193.80	105.86	1,139,558.06	1,105,352.23
FNMA POOL #0AB3314	FIXED INCOME SECURITIES	4.500% 07/01/2041 DD 06/01/11	52,244.33	107.98	56,799.37	56,412.91
FNMA POOL #0AB4054	FIXED INCOME SECURITIES	4.000% 12/01/2041 DD 11/01/11	177,335.01	106.28	195,844.35	188,478.74
FNMA POOL #0AB4530	FIXED INCOME SECURITIES	4.000% 02/01/2042 DD 01/01/12	216,629.87	105.62	230,643.11	228,795.80
FNMA POOL #0AB5919	FIXED INCOME SECURITIES	3.000% 08/01/2042 DD 07/01/12	1,042,949.17	99.97	1,072,404.34	1,042,657.14
FNMA POOL #0AB6512	FIXED INCOME SECURITIES	3.500% 10/01/2042 DD 09/01/12	204,030.95	103.11	210,390.97	210,374.27
FNMA POOL #0AB7271	FIXED INCOME SECURITIES	3.000% 12/01/2042 DD 11/01/12	340,286.76	99.97	331,753.04	340,188.08
FNMA POOL #0AB7425	FIXED INCOME SECURITIES	3.000% 12/01/2042 DD 12/01/12	273,466.17	99.97	268,608.17	273,389.60
FNMA POOL #0AB7565	FIXED INCOME SECURITIES	3.000% 01/01/2043 DD 12/01/12	341,978.44	99.97	343,848.62	341,882.69
FNMA POOL #0AB7755	FIXED INCOME SECURITIES	3.000% 01/01/2043 DD 01/01/13	522,888.02	99.97	509,570.71	522,736.38
FNMA POOL #0AB7762	FIXED INCOME SECURITIES	3.000% 02/01/2043 DD 01/01/13	308,713.96	99.97	301,068.46	308,624.43
FNMA POOL #0AB8558	FIXED INCOME SECURITIES	3.000% 02/01/2043 DD 02/01/13	311,023.33	99.97	303,320.64	310,936.25
FNMA POOL #0AB8712	FIXED INCOME SECURITIES	3.000% 03/01/2043 DD 02/01/13	151,404.01	99.97	156,951.51	151,360.10
FNMA POOL #0AB8830	FIXED INCOME SECURITIES	3.000% 03/01/2043 DD 03/01/13	394,990.18	99.97	394,462.88	394,875.63
FNMA POOL #0AB8923	FIXED INCOME SECURITIES	3.000% 04/01/2043 DD 03/01/13	382,603.11	99.97	396,472.46	382,492.74
FNMA POOL #0AB8924	FIXED INCOME SECURITIES	3.000% 04/01/2043 DD 03/01/13	370,133.38	99.97	383,753.11	370,029.74
FNMA POOL #0AB9016	FIXED INCOME SECURITIES	3.000% 04/01/2043 DD 03/01/13	1,024,318.41	99.97	1,060,729.71	1,024,031.60
FNMA POOL #0AB9033	FIXED INCOME SECURITIES	3.000% 04/01/2043 DD 03/01/13	139,995.77	99.97	144,972.20	139,956.57
FNMA POOL #0AB9173	FIXED INCOME SECURITIES	3.000% 05/01/2043 DD 04/01/13	741,676.92	99.97	772,386.97	741,469.25
FNMA POOL #0AB9462	FIXED INCOME SECURITIES	3.000% 05/01/2043 DD 05/01/13	490,760.02	99.97	493,443.89	490,617.70
FNMA POOL #0AB9564	FIXED INCOME SECURITIES	3.000% 06/01/2043 DD 05/01/13	36,696.63	99.97	36,897.32	36,886.36
FNMA POOL #0AB9567	FIXED INCOME SECURITIES	3.000% 06/01/2043 DD 05/01/13	61,398.60	103.07	65,029.76	63,284.15
FNMA POOL #0AB9662	FIXED INCOME SECURITIES	3.000% 06/01/2043 DD 05/01/13	569,148.15	99.97	572,260.69	568,983.10
FNMA POOL #0AB9940	FIXED INCOME SECURITIES	3.000% 07/01/2043 DD 06/01/13	3,043,621.78	99.97	3,060,266.59	3,042,769.57
FNMA POOL #0AC9312	FIXED INCOME SECURITIES	4.000% 10/01/2041 DD 10/01/11	57,127.73	105.27	60,823.17	60,140.65
FNMA POOL #0AD4038	FIXED INCOME SECURITIES	4.500% 04/01/2040 DD 04/01/10	69,066.38	108.36	75,865.11	74,836.87
FNMA POOL #0AD7127	FIXED INCOME SECURITIES	4.500% 07/01/2040 DD 07/01/10	171,037.04	107.56	185,468.28	183,958.88
FNMA POOL #0AD9136	FIXED INCOME SECURITIES	4.000% 08/01/2040 DD 07/01/10	6,213.75	105.48	6,635.14	6,553.95
FNMA POOL #0AE0028	FIXED INCOME SECURITIES	6.000% 10/01/2038 DD 05/01/10	865,684.15	113.30	936,088.59	980,854.77
FNMA POOL #0AE0113	FIXED INCOME SECURITIES	4.000% 07/01/2040 DD 06/01/10	232,263.26	105.21	249,165.85	244,373.47
FNMA POOL #0AE0216	FIXED INCOME SECURITIES	4.000% 08/01/2040 DD 07/01/10	414,829.48	105.33	445,018.04	436,939.89
FNMA POOL #0AE0823	FIXED INCOME SECURITIES	6.000% 09/01/2040 DD 01/01/11	67,029.99	113.18	74,015.77	75,865.89
FNMA POOL #0AE7535	FIXED INCOME SECURITIES	4.000% 10/01/2040 DD 10/01/10	21,871.27	105.32	23,279.23	23,034.16
FNMA POOL #0AE8407	FIXED INCOME SECURITIES	4.000% 11/01/2040 DD 10/01/10	74,705.85	105.28	79,841.88	78,653.31
FNMA POOL #0AH0006	FIXED INCOME SECURITIES	4.000% 12/01/2040 DD 12/01/10	51,154.71	105.54	54,615.65	53,989.71
FNMA POOL #0AH0946	FIXED INCOME SECURITIES	4.000% 12/01/2040 DD 12/01/10	338,732.58	105.51	363,383.32	357,393.36
FNMA POOL #0AH6958	FIXED INCOME SECURITIES	VAR RT 02/01/2041 DD 02/01/11	195,859.53	104.55	205,560.69	204,763.30
FNMA POOL #0AI1186	FIXED INCOME SECURITIES	4.000% 04/01/2041 DD 04/01/11	36,710.97	105.55	39,074.23	38,749.89
FNMA POOL #0AI5228	FIXED INCOME SECURITIES	4.000% 09/01/2041 DD 09/01/11	82,131.07	105.17	88,059.90	86,374.78
FNMA POOL #0AJ1541	FIXED INCOME SECURITIES	4.000% 09/01/2041 DD 09/01/11	933,896.75	105.17	994,308.18	982,216.57
FNMA POOL #0AJ3757	FIXED INCOME SECURITIES	3.000% 11/01/2026 DD 10/01/11	0.02	102.82	0.02	0.02
FNMA POOL #0AJ7684	FIXED INCOME SECURITIES	4.000% 12/01/2041 DD 12/01/11	60,219.61	106.29	66,505.02	64,008.62
FNMA POOL #0AK7510	FIXED INCOME SECURITIES	3.500% 04/01/2042 DD 03/01/12	31,095.65	103.15	31,970.21	32,073.92
FNMA POOL #0AK9225	FIXED INCOME SECURITIES	3.500% 06/01/2042 DD 06/01/12	17,010.68	103.14	17,489.11	17,544.82
FNMA POOL #0AL0533	FIXED INCOME SECURITIES	VAR RT 07/01/2041 DD 07/01/11	554,314.52	105.86	576,573.72	586,813.98
FNMA POOL #0AL1472	FIXED INCOME SECURITIES	4.500% 05/01/2038 DD 03/01/12	129,924.33	108.12	142,449.86	140,479.38
FNMA POOL #0AL1704	FIXED INCOME SECURITIES	6.500% 05/01/2040 DD 04/01/12	443,181.58	113.61	498,371.53	503,498.59
FNMA POOL #0AL1938	FIXED INCOME SECURITIES	4.000% 12/01/2026 DD 06/01/12	672,121.67	104.88	714,444.33	704,941.37
FNMA POOL #0AL2003	FIXED INCOME SECURITIES	4.000% 06/01/2042 DD 06/01/12	128,255.92	105.55	137,173.71	135,379.25
FNMA POOL #0AL2168	FIXED INCOME SECURITIES	3.500% 06/01/2042 DD 07/01/12	18,703.75	103.14	19,290.33	19,290.30
FNMA POOL #0AL2242	FIXED INCOME SECURITIES	4.000% 08/01/2042 DD 08/01/12	69,604.46	105.23	74,085.23	73,244.77
FNMA POOL #0AL2482	FIXED INCOME SECURITIES	4.500% 09/01/2042 DD 09/01/12	343,117.95	107.67	373,462.46	369,428.24
FNMA POOL #0AL2607	FIXED INCOME SECURITIES	4.000% 07/01/2042 DD 10/01/12	101,731.00	105.21	108,772.69	107,027.11
FNMA POOL #0AL2683	FIXED INCOME SECURITIES	4.000% 09/01/2026 DD 11/01/12	986,858.69	105.62	1,059,446.79	1,042,290.54
FNMA POOL #0AL2901	FIXED INCOME SECURITIES	4.000% 09/01/2042 DD 12/01/12	127,684.86	105.55	136,473.16	134,776.47
FNMA POOL #0AL2935	FIXED INCOME SECURITIES	3.500% 02/01/2043 DD 01/01/13	210,499.87	103.13	216,041.95	217,084.30
FNMA POOL #0AL3759	FIXED INCOME SECURITIES	3.000% 05/01/2043 DD 06/01/13	356,323.33	99.97	358,745.24	356,223.56
FNMA POOL #0AL4141	FIXED INCOME SECURITIES	6.000% 04/01/2040 DD 09/01/13	707,079.53	113.25	780,770.48	800,767.56
FNMA POOL #0AL4142	FIXED INCOME SECURITIES	6.000% 06/01/2041 DD 09/01/13	148,263.77	113.41	164,267.74	168,717.45
FNMA POOL #0AL4244	FIXED INCOME SECURITIES	4.000% 07/01/2042 DD 09/01/13	478,761.92	106.29	515,143.50	508,885.61
FNMA POOL #0AL4682	FIXED INCOME SECURITIES	3.500% 12/01/2043 DD 01/01/14	764,980.66	103.29	777,381.73	790,125.57
FNMA POOL #0AL4903	FIXED INCOME SECURITIES	5.500% 09/01/2025 DD 02/01/14	224,977.15	103.06	237,412.41	231,852.45
FNMA POOL #0AL4922	FIXED INCOME SECURITIES	3.500% 02/01/2029 DD 02/01/14	608,725.43	104.89	638,774.69	638,473.84
FNMA POOL #0AL5231	FIXED INCOME SECURITIES	4.500% 09/01/2042 DD 04/01/14	522,694.44	107.68	569,324.70	562,858.28
FNMA POOL #0AL5601	FIXED INCOME SECURITIES	4.000% 08/01/2044 DD 08/01/14	2,105,942.49	106.29	2,270,633.77	2,238,490.51
FNMA POOL #0AL5884	FIXED INCOME SECURITIES	3.500% 08/01/2029 DD 10/01/14	1,258,807.86	104.90	1,343,777.40	1,320,489.44
FNMA POOL #0AL5956	FIXED INCOME SECURITIES	4.000% 05/01/2027 DD 11/01/14	319,648.77	105.56	341,724.51	337,414.84
FNMA POOL #0AL6055	FIXED INCOME SECURITIES	4.000% 12/01/2042 DD 11/01/14	281,730.54	106.29	311,136.16	299,451.39
FNMA POOL #0AL6144	FIXED INCOME SECURITIES	3.000% 01/01/2030 DD 12/01/14	1,072,157.17	102.83	1,115,462.26	1,102,531.38
FNMA POOL #0AL6161	FIXED INCOME SECURITIES	3.500% 12/01/2029 DD 12/01/14	1,829,445.64	105.17	1,946,644.50	1,924,082.86
FNMA POOL #0AL6302	FIXED INCOME SECURITIES	4.500% 10/01/2041 DD 01/01/15	817,425.33	107.85	889,077.78	881,617.74
FNMA POOL #0AL6583	FIXED INCOME SECURITIES	3.000% 03/01/2030 DD 03/01/15	215,259.66	102.87	223,399.17	221,444.07
FNMA POOL #0AL6584	FIXED INCOME SECURITIES	3.000% 04/01/2030 DD 03/01/15	185,762.27	102.83	192,612.26	191,024.92
FNMA POOL #0AL6626	FIXED INCOME SECURITIES	4.000% 12/01/2042 DD 03/01/15	137,407.13	105.58	147,283.25	145,067.57
FNMA POOL #0AL6761	FIXED INCOME SECURITIES	3.000% 05/01/2030 DD 04/01/15	107,859.07	102.87	112,274.57	110,955.70
FNMA POOL #0AL6887	FIXED INCOME SECURITIES	4.500% 04/01/2044 DD 05/01/15	4,001,302.86	107.86	4,325,158.30	4,315,725.23
FNMA POOL #0AL7139	FIXED INCOME SECURITIES	3.000% 07/01/2030 DD 07/01/15	145,240.33	102.85	151,197.45	149,384.04
FNMA POOL #0AL7167	FIXED INCOME SECURITIES	4.000% 01/01/2041 DD 07/01/15	103,486.27	106.15	110,212.88	109,847.58
FNMA POOL #0AL7225	FIXED INCOME SECURITIES	3.000% 08/01/2030 DD 08/01/15	267,934.70	102.86	279,112.60	275,584.23
FNMA POOL #0AL7226	FIXED INCOME SECURITIES	3.000% 08/01/2030 DD 08/01/15	88,622.40	102.79	93,025.83	91,090.54
FNMA POOL #0AL7227	FIXED INCOME SECURITIES	3.000% 08/01/2030 DD 08/01/15	242,122.19	102.83	252,071.92	248,974.25
FNMA POOL #0AL7369	FIXED INCOME SECURITIES	4.000% 01/01/2043 DD 09/01/15	201,884.16	105.36	215,858.33	212,695.06
FNMA POOL #0AL7442	FIXED INCOME SECURITIES	4.000% 10/01/2045 DD 09/01/15	121,877.51	106.22	132,408.51	129,463.17
FNMA POOL #0AL7443	FIXED INCOME SECURITIES	4.000% 10/01/2045 DD 09/01/15	167,998.89	105.96	181,963.80	178,009.95
FNMA POOL #0AL7521	FIXED INCOME SECURITIES	5.000% 06/01/2039 DD 10/01/15	2,640,535.24	109.70	2,931,097.27	2,896,614.35
FNMA POOL #0AL7524	FIXED INCOME SECURITIES	5.000% 07/01/2041 DD 10/01/15	300,046.63	109.64	331,692.62	328,925.08
FNMA POOL #0AL7531	FIXED INCOME SECURITIES	3.000% 09/01/2028 DD 10/01/15	0.00	102.83	-	-
FNMA POOL #0AL7567	FIXED INCOME SECURITIES	3.500%				

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

(a)	(b)	(c)	(d)	(e)		
Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price	Cost	Current Value
21ST CENTURY FOX AMERICA INC	FIXED INCOME SECURITIES	3.700% 10/15/2025 DD 10/21/15	250,000.00	101.22	249,402.50	253,037.50
FNMA POOL #0AL7661	FIXED INCOME SECURITIES	4.500% 10/01/2045 DD 11/01/15	218,562.77	108.59	241,955.83	237,332.94
FNMA POOL #0AL7703	FIXED INCOME SECURITIES	4.000% 11/01/2045 DD 11/01/15	780,502.46	105.73	848,430.57	825,256.47
FNMA POOL #0AL7747	FIXED INCOME SECURITIES	4.500% 11/01/2045 DD 11/01/15	64,124.11	108.56	70,140.75	69,615.70
FNMA POOL #0AL7777	FIXED INCOME SECURITIES	5.000% 12/01/2043 DD 11/01/15	441,538.46	109.32	488,175.96	482,681.01
FNMA POOL #0AL8587	FIXED INCOME SECURITIES	4.000% 11/01/2045 DD 05/01/16	483,756.41	105.74	525,858.33	511,504.67
FNMA POOL #0AL8637	FIXED INCOME SECURITIES	4.000% 06/01/2046 DD 05/01/16	8,750.70	106.10	9,461.67	9,284.67
FNMA POOL #0AL8776	FIXED INCOME SECURITIES	3.500% 07/01/2046 DD 06/01/16	1,683,844.71	102.59	1,778,297.87	1,727,422.61
FNMA POOL #0AL8803	FIXED INCOME SECURITIES	3.500% 06/01/2046 DD 07/01/16	2,810,445.35	102.58	2,966,776.38	2,883,011.05
FNMA POOL #0AL9031	FIXED INCOME SECURITIES	3.000% 08/01/2046 DD 08/01/16	21,252.94	99.82	22,292.34	21,214.04
FNMA POOL #0AL9045	FIXED INCOME SECURITIES	3.000% 09/01/2046 DD 08/01/16	220,404.74	99.62	228,738.79	219,576.02
FNMA POOL #0AL9214	FIXED INCOME SECURITIES	3.000% 09/01/2046 DD 10/01/16	297,451.63	99.48	296,289.71	295,892.98
FNMA POOL #0AL9215	FIXED INCOME SECURITIES	3.000% 10/01/2046 DD 10/01/16	621,007.66	99.51	643,325.13	617,946.09
FNMA POOL #0AL9227	FIXED INCOME SECURITIES	3.000% 10/01/2036 DD 10/01/16	22,459.76	101.30	22,758.05	22,752.41
FNMA POOL #0AL9266	FIXED INCOME SECURITIES	3.000% 10/01/2046 DD 10/01/16	489,941.60	99.48	506,630.23	487,374.31
FNMA POOL #0AL9325	FIXED INCOME SECURITIES	3.000% 11/01/2046 DD 11/01/16	637,745.97	99.85	660,963.91	636,770.22
FNMA POOL #0AL9357	FIXED INCOME SECURITIES	4.000% 10/01/2046 DD 10/01/16	11,099.80	106.02	12,057.17	11,768.35
FNMA POOL #0AL9405	FIXED INCOME SECURITIES	3.500% 06/01/2044 DD 11/01/16	2,045,272.11	103.15	2,113,341.32	2,109,595.92
FNMA POOL #0AL9481	FIXED INCOME SECURITIES	3.000% 11/01/2046 DD 11/01/16	108,746.38	99.82	108,576.47	108,547.38
FNMA POOL #0AO2114	FIXED INCOME SECURITIES	4.000% 05/01/2042 DD 04/01/12	111,604.33	105.39	119,416.64	117,622.04
FNMA POOL #0AO2881	FIXED INCOME SECURITIES	3.500% 05/01/2042 DD 05/01/12	9,988.66	102.75	10,263.25	10,263.25
FNMA POOL #0AO2961	FIXED INCOME SECURITIES	4.000% 05/01/2042 DD 05/01/12	348,517.19	105.62	373,240.12	368,089.92
FNMA POOL #0AO3048	FIXED INCOME SECURITIES	3.500% 06/01/2042 DD 05/01/12	10,687.73	103.14	10,988.33	11,023.65
FNMA POOL #0AO3107	FIXED INCOME SECURITIES	3.500% 06/01/2042 DD 05/01/12	63,393.72	103.14	63,760.20	65,384.92
FNMA POOL #0AO6482	FIXED INCOME SECURITIES	VAR RT 07/01/2042 DD 07/01/12	76,475.14	104.59	79,014.35	79,983.05
FNMA POOL #0AO9707	FIXED INCOME SECURITIES	3.500% 07/01/2042 DD 07/01/12	22,492.32	103.14	23,124.92	23,197.68
FNMA POOL #0AP0006	FIXED INCOME SECURITIES	VAR RT 07/01/2042 DD 07/01/12	452,490.11	105.37	464,297.29	476,770.73
FNMA POOL #0AP4100	FIXED INCOME SECURITIES	3.500% 09/01/2042 DD 08/01/12	254,358.29	103.10	262,253.57	262,253.57
FNMA POOL #0AP9726	FIXED INCOME SECURITIES	3.000% 10/01/2042 DD 10/01/12	52,900.90	99.97	54,394.93	52,886.09
FNMA POOL #0AQ0393	FIXED INCOME SECURITIES	3.500% 10/01/2042 DD 09/01/12	81,136.55	103.27	83,849.56	83,792.15
FNMA POOL #0AR7568	FIXED INCOME SECURITIES	3.000% 03/01/2043 DD 03/01/13	202,114.63	99.97	209,220.22	202,056.02
FNMA POOL #0AR7576	FIXED INCOME SECURITIES	3.000% 03/01/2043 DD 03/01/13	270,810.49	99.97	280,521.59	270,734.66
FNMA POOL #0AR8630	FIXED INCOME SECURITIES	3.000% 04/01/2043 DD 03/01/13	454,167.72	99.97	470,276.48	454,036.01
FNMA POOL #0AR9218	FIXED INCOME SECURITIES	3.000% 03/01/2043 DD 03/01/13	450,604.05	99.97	466,797.65	450,473.37
FNMA POOL #0AS0209	FIXED INCOME SECURITIES	3.500% 08/01/2043 DD 07/01/13	1,141,358.04	103.09	1,150,631.58	1,176,568.94
FNMA POOL #0AS1453	FIXED INCOME SECURITIES	3.500% 01/01/2044 DD 12/01/13	170,798.88	103.29	173,227.43	176,413.04
FNMA POOL #0AS1539	FIXED INCOME SECURITIES	3.500% 01/01/2044 DD 12/01/13	274,841.63	103.12	278,620.68	283,416.69
FNMA POOL #0AS1867	FIXED INCOME SECURITIES	3.500% 03/01/2029 DD 02/01/14	155,089.68	104.72	164,976.66	162,409.91
FNMA POOL #0AS2591	FIXED INCOME SECURITIES	3.500% 06/01/2044 DD 05/01/14	18,322.90	103.13	18,855.41	18,896.41
FNMA POOL #0AS2676	FIXED INCOME SECURITIES	3.000% 06/01/2029 DD 05/01/14	575,882.49	102.83	597,073.15	592,185.72
FNMA POOL #0AS2821	FIXED INCOME SECURITIES	4.000% 07/01/2039 DD 06/01/14	20,376.67	105.22	21,879.45	21,439.52
FNMA POOL #0AS3031	FIXED INCOME SECURITIES	3.500% 08/01/2044 DD 07/01/14	0.02	103.12	0.02	0.02
FNMA POOL #0AS3034	FIXED INCOME SECURITIES	3.500% 08/01/2044 DD 07/01/14	0.01	103.29	0.01	0.01
FNMA POOL #0AS3220	FIXED INCOME SECURITIES	3.000% 09/01/2029 DD 08/01/14	432,542.86	102.84	448,425.29	444,805.45
FNMA POOL #0AS3355	FIXED INCOME SECURITIES	3.000% 09/01/2029 DD 08/01/14	144,191.20	102.87	149,643.44	148,329.49
FNMA POOL #0AS3642	FIXED INCOME SECURITIES	4.000% 10/01/2044 DD 09/01/14	247,936.58	106.27	272,420.32	263,489.64
FNMA POOL #0AS3753	FIXED INCOME SECURITIES	3.500% 11/01/2029 DD 10/01/14	1,749,675.85	104.92	1,862,037.84	1,835,724.90
FNMA POOL #0AS4067	FIXED INCOME SECURITIES	4.000% 12/01/2044 DD 12/01/14	442,296.83	106.22	485,973.65	469,820.96
FNMA POOL #0AS4308	FIXED INCOME SECURITIES	4.000% 02/01/2045 DD 01/01/15	200,379.74	105.90	217,975.59	212,200.14
FNMA POOL #0AS4349	FIXED INCOME SECURITIES	4.000% 01/01/2045 DD 01/01/15	312,348.00	106.21	343,533.99	331,751.06
FNMA POOL #0AS5474	FIXED INCOME SECURITIES	4.000% 07/01/2045 DD 06/01/15	0.00	105.19	-	-
FNMA POOL #0AS5548	FIXED INCOME SECURITIES	2.500% 08/01/2030 DD 07/01/15	111,808.02	100.29	113,030.92	112,127.79
FNMA POOL #0AS5614	FIXED INCOME SECURITIES	2.500% 08/01/2030 DD 07/01/15	145,517.07	100.30	147,955.61	145,953.62
FNMA POOL #0AS5616	FIXED INCOME SECURITIES	2.500% 08/01/2030 DD 07/01/15	281,157.27	100.27	285,780.99	281,924.83
FNMA POOL #0AS5622	FIXED INCOME SECURITIES	3.000% 08/01/2030 DD 07/01/15	199,914.46	102.86	208,239.01	205,626.02
FNMA POOL #0AS5623	FIXED INCOME SECURITIES	3.000% 08/01/2030 DD 07/01/15	203,175.69	102.84	211,524.92	208,935.72
FNMA POOL #0AS5707	FIXED INCOME SECURITIES	3.500% 08/01/2030 DD 08/01/15	38,746.96	104.84	41,049.08	40,623.09
FNMA POOL #0AS5708	FIXED INCOME SECURITIES	3.500% 08/01/2030 DD 08/01/15	159,116.64	105.31	169,167.09	167,572.10
FNMA POOL #0AS5714	FIXED INCOME SECURITIES	3.000% 09/01/2030 DD 08/01/15	139,718.79	102.86	145,023.74	143,716.14
FNMA POOL #0AS5728	FIXED INCOME SECURITIES	3.000% 09/01/2030 DD 08/01/15	189,054.06	102.90	196,409.43	194,534.73
FNMA POOL #0AS5786	FIXED INCOME SECURITIES	2.500% 09/01/2030 DD 08/01/15	135,626.71	100.29	137,857.12	136,015.96
FNMA POOL #0AS5872	FIXED INCOME SECURITIES	2.500% 09/01/2030 DD 08/01/15	159,655.30	100.30	162,318.31	160,134.27
FNMA POOL #0AS5943	FIXED INCOME SECURITIES	4.000% 10/01/2045 DD 09/01/15	0.01	105.21	0.01	0.01
FNMA POOL #0AS5949	FIXED INCOME SECURITIES	4.000% 10/01/2045 DD 09/01/15	576,597.30	105.96	625,395.34	610,936.48
FNMA POOL #0AS5952	FIXED INCOME SECURITIES	4.500% 10/01/2045 DD 09/01/15	305,203.11	108.64	339,252.33	331,572.66
FNMA POOL #0AS6008	FIXED INCOME SECURITIES	4.000% 10/01/2045 DD 09/01/15	377,343.80	106.23	410,508.78	400,837.22
FNMA POOL #0AS6009	FIXED INCOME SECURITIES	4.000% 10/01/2045 DD 09/01/15	277,682.53	106.23	302,088.22	294,971.05
FNMA POOL #0AS6115	FIXED INCOME SECURITIES	2.500% 11/01/2030 DD 10/01/15	155,712.62	100.28	159,307.39	156,142.39
FNMA POOL #0AS6116	FIXED INCOME SECURITIES	2.500% 11/01/2030 DD 10/01/15	157,139.48	100.25	160,693.53	157,526.04
FNMA POOL #0AS6141	FIXED INCOME SECURITIES	2.500% 11/01/2030 DD 10/01/15	157,651.87	100.30	159,530.14	158,124.82
FNMA POOL #0AS6142	FIXED INCOME SECURITIES	2.500% 11/01/2030 DD 10/01/15	138,802.90	100.29	140,445.75	139,205.43
FNMA POOL #0AS6230	FIXED INCOME SECURITIES	4.500% 11/01/2045 DD 10/01/15	279,807.85	108.66	309,799.76	304,047.60
FNMA POOL #0AS6233	FIXED INCOME SECURITIES	4.500% 11/01/2045 DD 10/01/15	26,620.78	108.31	29,135.21	28,831.90
FNMA POOL #0AS6234	FIXED INCOME SECURITIES	4.500% 11/01/2045 DD 10/01/15	239,896.16	109.22	266,434.67	262,016.99
FNMA POOL #0AS6286	FIXED INCOME SECURITIES	4.000% 12/01/2045 DD 11/01/15	0.00	105.19	-	-
FNMA POOL #0AS6304	FIXED INCOME SECURITIES	4.000% 12/01/2045 DD 11/01/15	0.00	105.19	-	-
FNMA POOL #0AS6347	FIXED INCOME SECURITIES	4.000% 12/01/2045 DD 12/01/15	526,549.02	105.94	574,349.80	557,810.24
FNMA POOL #0AS6662	FIXED INCOME SECURITIES	4.000% 02/01/2046 DD 01/01/16	334,462.28	105.97	364,903.58	354,416.30
FNMA POOL #0AS6673	FIXED INCOME SECURITIES	4.000% 02/01/2046 DD 01/01/16	0.00	105.18	-	-
FNMA POOL #0AS7320	FIXED INCOME SECURITIES	2.500% 06/01/2031 DD 05/01/16	164,535.70	100.31	170,416.57	165,039.18
FNMA POOL #0AS7362	FIXED INCOME SECURITIES	3.000% 06/01/2046 DD 05/01/16	102,901.19	99.69	105,803.32	102,585.29
FNMA POOL #0AS7365	FIXED INCOME SECURITIES	3.000% 06/01/2046 DD 05/01/16	12,885.29	99.47	13,214.47	12,817.51
FNMA POOL #0AS7370	FIXED INCOME SECURITIES	3.000% 06/01/2046 DD 05/01/16	59,172.18	99.82	60,882.64	59,063.90
FNMA POOL #0AS7605	FIXED INCOME SECURITIES	2.500% 07/01/2031 DD 07/01/16	195,615.40	100.31	202,607.12	196,213.98
FNMA POOL #0AS7617	FIXED INCOME SECURITIES	2.500% 07/01/2031 DD 07/01/16	303,856.77	100.31	314,717.27	304,786.57
FNMA POOL #0AS7878	FIXED INCOME SECURITIES	3.000% 09/01/2046 DD 08/01/16	196,182.45	99.69	205,746.35	195,580.17
FNMA POOL #0AS7889	FIXED INCOME SECURITIES	3.000% 09/01/2046 DD 08/01/16	99,818.68	99.82	104,817.41	99,636.01
FNMA POOL #0AS7999	FIXED INCOME SECURITIES	3.000% 09/01/2046 DD 09/01/16	192,710.49	99.63	201,894.35	191,999.39
FNMA POOL #0AS8009	FIXED INCOME SECURITIES	2.500% 10/01/2031 DD 09/01/16	276,667.07	100.29	286,469.29	277,477.70
FNMA POOL #0AS8193	FIXED INCOME SECURITIES	2.500% 10/01/2031 DD 10/01/16	374,888.50	100.29	388,229.25	375,986.92
FNMA POOL #0AS8195	FIXED INCOME SECURITIES	2.500% 10/01/2031 DD 10/01/16	128,160.87	100.37	132,646.50	128,635.07
FNMA POOL #0AS8208	FIXED INCOME SECURITIES	2.500% 10/01/2031 DD 10/01/16	475,334.13	100.31	492,397.88	476,802.91
FNMA POOL #0AS8240	FIXED INCOME SECURITIES	2.500% 11/01/2031 DD 10/01/16	272,653.37	100.31	281,898.02	273,495.87
FNMA POOL #0AS8241	FIXED INCOME SECURITIES	2.500% 11/01/2031 DD 10/01/16	247,172.12	100.29	255,436.9	

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

(a)	(b)	(c)	(d)	(e)				
Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price	Cost	Current Value		
	21ST CENTURY FOX AMERICA INC	FIXED INCOME SECURITIES	3.700%	10/15/2025 DD 10/21/15	250,000.00	101.22	249,402.50	253,037.50
	FNMA POOL #0AS8348	FIXED INCOME SECURITIES	3.000%	11/01/2036 DD 10/01/16	157,504.79	101.30	159,596.65	159,557.08
	FNMA POOL #0AS8349	FIXED INCOME SECURITIES	3.000%	11/01/2036 DD 10/01/16	65,958.37	101.30	66,834.38	66,817.80
	FNMA POOL #0AS8374	FIXED INCOME SECURITIES	4.000%	11/01/2046 DD 10/01/16	135,269.11	106.12	147,401.05	143,542.17
	FNMA POOL #0AS8375	FIXED INCOME SECURITIES	4.000%	11/01/2046 DD 10/01/16	236,131.57	106.02	256,940.67	250,353.78
	FNMA POOL #0AS8461	FIXED INCOME SECURITIES	3.500%	12/01/2046 DD 11/01/16	3,252,902.49	102.59	3,343,948.47	3,337,152.66
	FNMA POOL #0AS8486	FIXED INCOME SECURITIES	3.000%	12/01/2046 DD 12/01/16	670,133.00	99.63	669,975.94	667,660.21
	FNMA POOL #0AS8531	FIXED INCOME SECURITIES	3.500%	10/01/2046 DD 12/01/16	371,198.00	102.64	382,087.44	380,997.63
	FNMA POOL #0AS8553	FIXED INCOME SECURITIES	3.000%	12/01/2036 DD 12/01/16	186,955.11	101.30	187,042.75	189,391.14
	FNMA POOL #0AS8589	FIXED INCOME SECURITIES	3.000%	01/01/2047 DD 12/01/16	77,000.00	99.69	77,000.00	76,763.61
	FNMA POOL #0AT2037	FIXED INCOME SECURITIES	3.000%	04/01/2043 DD 04/01/13	168,226.73	99.97	174,548.38	168,177.94
	FNMA POOL #0AT2040	FIXED INCOME SECURITIES	3.000%	04/01/2043 DD 04/01/13	603,907.86	99.97	603,907.86	603,738.77
	FNMA POOL #0AT2043	FIXED INCOME SECURITIES	3.000%	04/01/2043 DD 04/01/13	305,591.77	99.97	317,875.14	305,503.15
	FNMA POOL #0AT4957	FIXED INCOME SECURITIES	3.500%	05/01/2043 DD 05/01/13	495,211.15	103.28	499,466.86	511,468.93
	FNMA POOL #0AT6144	FIXED INCOME SECURITIES	4.000%	05/01/2042 DD 05/01/13	134,021.66	106.28	139,199.30	142,443.58
	FNMA POOL #0AT6654	FIXED INCOME SECURITIES	3.000%	05/01/2043 DD 05/01/13	429,626.24	99.97	445,871.47	429,505.95
	FNMA POOL #0AT7267	FIXED INCOME SECURITIES	3.500%	09/01/2043 DD 09/01/13	16,861.51	103.12	17,317.30	17,387.75
	FNMA POOL #0AT7333	FIXED INCOME SECURITIES	3.500%	08/01/2043 DD 08/01/13	19,388.98	103.13	19,952.48	19,995.85
	FNMA POOL #0AT7676	FIXED INCOME SECURITIES	3.000%	06/01/2043 DD 06/01/13	177,149.45	99.97	176,983.37	177,099.85
	FNMA POOL #0AT7940	FIXED INCOME SECURITIES	3.500%	07/01/2043 DD 07/01/13	512,552.52	103.28	530,692.07	529,379.62
	FNMA POOL #0AT8464	FIXED INCOME SECURITIES	3.500%	07/01/2043 DD 07/01/13	495,529.28	103.14	499,594.19	511,069.07
	FNMA POOL #0AU0570	FIXED INCOME SECURITIES	3.500%	08/01/2043 DD 07/01/13	221,195.21	103.09	223,044.26	228,019.08
	FNMA POOL #0AU0613	FIXED INCOME SECURITIES	3.500%	08/01/2043 DD 08/01/13	325,221.15	103.09	327,939.82	335,254.22
	FNMA POOL #0AU1633	FIXED INCOME SECURITIES	3.500%	07/01/2043 DD 07/01/13	801,704.89	103.13	828,950.34	826,758.16
	FNMA POOL #0AU3032	FIXED INCOME SECURITIES	3.500%	08/01/2043 DD 08/01/13	20,199.00	103.13	20,786.02	20,831.63
	FNMA POOL #0AU3267	FIXED INCOME SECURITIES	3.500%	08/01/2043 DD 08/01/13	159,439.99	103.28	160,797.74	164,669.62
	FNMA POOL #0AU3270	FIXED INCOME SECURITIES	3.500%	08/01/2043 DD 08/01/13	149,047.48	103.08	150,235.20	153,642.61
	FNMA POOL #0AU4293	FIXED INCOME SECURITIES	4.000%	09/01/2043 DD 09/01/13	0.01	105.15	0.01	0.01
	FNMA POOL #0AU7247	FIXED INCOME SECURITIES	3.500%	10/01/2043 DD 10/01/13	18,746.94	103.30	19,274.19	19,365.59
	FNMA POOL #0AV2357	FIXED INCOME SECURITIES	4.000%	01/01/2044 DD 01/01/14	66,926.10	105.99	73,263.17	70,937.65
	FNMA POOL #0AV6577	FIXED INCOME SECURITIES	4.000%	03/01/2044 DD 03/01/14	83,099.91	105.96	89,501.17	88,051.00
	FNMA POOL #0AW0937	FIXED INCOME SECURITIES	3.000%	04/01/2029 DD 04/01/14	412,497.57	102.83	426,064.89	424,154.75
	FNMA POOL #0AW3064	FIXED INCOME SECURITIES	3.000%	04/01/2029 DD 04/01/14	341,738.75	102.86	353,192.35	351,522.73
	FNMA POOL #0AW3139	FIXED INCOME SECURITIES	4.000%	05/01/2039 DD 06/01/14	943.71	105.42	1,013.32	994.88
	FNMA POOL #0AW7055	FIXED INCOME SECURITIES	4.000%	07/01/2044 DD 06/01/14	38,893.07	105.63	41,761.41	41,081.97
	FNMA POOL #0AX1321	FIXED INCOME SECURITIES	3.500%	09/01/2029 DD 09/01/14	384,279.65	104.92	409,377.91	403,170.84
	FNMA POOL #0AX2741	FIXED INCOME SECURITIES	3.500%	10/01/2029 DD 10/01/14	82,060.85	104.91	87,317.89	86,091.68
	FNMA POOL #0AX3298	FIXED INCOME SECURITIES	3.000%	08/01/2030 DD 08/01/15	38,063.55	102.90	39,687.20	39,168.91
	FNMA POOL #0AX3706	FIXED INCOME SECURITIES	4.000%	09/01/2042 DD 12/01/14	71,864.75	105.59	77,030.02	75,881.27
	FNMA POOL #0AX6255	FIXED INCOME SECURITIES	4.000%	12/01/2044 DD 12/01/14	22,172.62	106.23	23,977.60	23,553.97
	FNMA POOL #0AX8713	FIXED INCOME SECURITIES	4.000%	01/01/2045 DD 01/01/15	272,522.63	105.95	295,176.10	288,729.55
	FNMA POOL #0AX9372	FIXED INCOME SECURITIES	4.000%	12/01/2044 DD 12/01/14	180,377.51	105.96	194,554.04	191,124.40
	FNMA POOL #0AX9700	FIXED INCOME SECURITIES	3.000%	07/01/2030 DD 07/01/15	50,165.88	102.90	52,219.56	51,620.69
	FNMA POOL #0AX9701	FIXED INCOME SECURITIES	3.000%	07/01/2030 DD 07/01/15	155,331.78	102.86	161,545.04	159,774.27
	FNMA POOL #0AY0299	FIXED INCOME SECURITIES	4.000%	12/01/2044 DD 12/01/14	26,301.01	106.25	28,442.10	27,945.62
	FNMA POOL #0AY0828	FIXED INCOME SECURITIES	2.500%	05/01/2030 DD 04/01/15	75,402.80	100.36	76,298.21	75,676.52
	FNMA POOL #0AY1866	FIXED INCOME SECURITIES	4.000%	02/01/2045 DD 01/01/15	35,178.80	106.22	38,042.58	37,366.92
	FNMA POOL #0AY2693	FIXED INCOME SECURITIES	4.000%	02/01/2045 DD 01/01/15	86,128.60	105.75	92,857.39	91,081.86
	FNMA POOL #0AY2953	FIXED INCOME SECURITIES	3.500%	05/01/2045 DD 05/01/15	0.02	103.10	0.02	0.02
	FNMA POOL #0AY3416	FIXED INCOME SECURITIES	2.500%	04/01/2030 DD 04/01/15	149,848.07	100.31	151,592.38	150,305.10
	FNMA POOL #0AY8218	FIXED INCOME SECURITIES	4.000%	05/01/2045 DD 04/01/15	43,075.55	105.62	46,252.37	45,495.10
	FNMA POOL #0AY9770	FIXED INCOME SECURITIES	4.000%	05/01/2045 DD 05/01/15	87,552.87	106.25	94,447.65	93,020.54
	FNMA POOL #0AZ1097	FIXED INCOME SECURITIES	4.000%	10/01/2045 DD 10/01/15	41,618.28	105.23	44,469.80	43,794.08
	FNMA POOL #0AZ2170	FIXED INCOME SECURITIES	2.500%	07/01/2030 DD 07/01/15	65,646.03	100.30	66,405.04	65,842.96
	FNMA POOL #0AZ2297	FIXED INCOME SECURITIES	3.000%	07/01/2030 DD 06/01/15	30,221.89	102.78	31,345.76	31,061.45
	FNMA POOL #0AZ2670	FIXED INCOME SECURITIES	4.000%	10/01/2045 DD 10/01/15	187,703.85	105.19	200,432.52	197,443.80
	FNMA POOL #0AZ4777	FIXED INCOME SECURITIES	3.500%	10/01/2045 DD 10/01/15	0.01	102.88	0.01	0.01
	FNMA POOL #0AZ5719	FIXED INCOME SECURITIES	3.000%	09/01/2030 DD 08/01/15	84,158.90	102.77	87,288.57	86,493.47
	FNMA POOL #0AZ7833	FIXED INCOME SECURITIES	3.000%	08/01/2030 DD 08/01/15	42,893.71	102.90	44,723.40	44,138.92
	FNMA POOL #0AZ8597	FIXED INCOME SECURITIES	3.000%	08/01/2030 DD 08/01/15	18,485.89	102.90	19,274.42	19,022.35
	FNMA POOL #0AZ8885	FIXED INCOME SECURITIES	4.000%	10/01/2045 DD 10/01/15	601,248.63	105.20	642,443.55	632,489.51
	FNMA POOL #0AZ9243	FIXED INCOME SECURITIES	4.000%	10/01/2045 DD 10/01/15	51,203.10	106.23	55,359.37	54,391.01
	FNMA POOL #0AZ9244	FIXED INCOME SECURITIES	4.000%	10/01/2045 DD 10/01/15	58,359.37	105.96	62,932.37	61,838.17
	FNMA POOL #0BA2877	FIXED INCOME SECURITIES	4.000%	10/01/2045 DD 10/01/15	66,317.42	105.77	71,501.05	70,144.60
	FNMA POOL #0BA2878	FIXED INCOME SECURITIES	4.000%	10/01/2045 DD 10/01/15	66,218.17	105.89	71,207.80	70,120.41
	FNMA POOL #0BA2879	FIXED INCOME SECURITIES	4.000%	10/01/2045 DD 10/01/15	67,221.16	105.92	72,065.82	71,203.34
	FNMA POOL #0BA2904	FIXED INCOME SECURITIES	4.000%	11/01/2045 DD 11/01/15	186,925.54	105.59	200,791.61	197,367.20
	FNMA POOL #0BA2905	FIXED INCOME SECURITIES	4.000%	11/01/2045 DD 11/01/15	301,418.86	105.91	322,977.39	319,241.76
	FNMA POOL #0BA2924	FIXED INCOME SECURITIES	4.000%	12/01/2045 DD 11/01/15	81,901.83	105.47	87,299.04	86,380.22
	FNMA POOL #0BA3107	FIXED INCOME SECURITIES	4.000%	01/01/2046 DD 01/01/16	315,529.79	105.19	336,088.52	331,899.47
	FNMA POOL #0BA3523	FIXED INCOME SECURITIES	4.000%	11/01/2045 DD 11/01/15	75,674.50	105.19	80,945.11	79,598.98
	FNMA POOL #0BA4736	FIXED INCOME SECURITIES	4.000%	12/01/2045 DD 12/01/15	156,841.72	106.24	167,220.23	166,634.92
	FNMA POOL #0BA4737	FIXED INCOME SECURITIES	4.000%	12/01/2045 DD 12/01/15	181,705.28	106.00	193,253.51	192,607.60
	FNMA POOL #0BA4781	FIXED INCOME SECURITIES	4.000%	01/01/2046 DD 01/01/16	208,730.89	106.28	223,178.99	221,847.54
	FNMA POOL #0BC2492	FIXED INCOME SECURITIES	4.000%	03/01/2046 DD 02/01/16	485,492.82	105.22	520,084.17	510,816.12
	FNMA POOL #0BC2628	FIXED INCOME SECURITIES	2.500%	11/01/2031 DD 10/01/16	25,097.69	100.37	25,914.34	25,190.80
	FNMA POOL #0BC2629	FIXED INCOME SECURITIES	2.500%	11/01/2031 DD 10/01/16	27,174.61	100.31	28,042.93	27,258.58
	FNMA POOL #0BC2631	FIXED INCOME SECURITIES	2.500%	11/01/2031 DD 10/01/16	51,518.78	100.28	53,132.76	51,662.00
	FNMA POOL #0BC5646	FIXED INCOME SECURITIES	3.500%	07/01/2046 DD 07/01/16	177,059.91	102.59	186,825.87	181,645.76
	FNMA POOL #0BC5660	FIXED INCOME SECURITIES	3.500%	07/01/2046 DD 07/01/16	147,467.24	102.59	155,600.99	151,286.64
	FNMA POOL #0BC5981	FIXED INCOME SECURITIES	3.500%	04/01/2046 DD 04/01/16	156,036.45	102.69	161,278.30	160,238.51
	FNMA POOL #0BD8962	FIXED INCOME SECURITIES	3.000%	11/01/2046 DD 11/01/16	40,163.10	99.54	41,400.94	39,979.96
	FNMA POOL #0BD8963	FIXED INCOME SECURITIES	3.000%	11/01/2046 DD 11/01/16	29,943.37	99.52	30,856.87	29,799.34
	FNMA POOL #0BE1895	FIXED INCOME SECURITIES	3.000%	12/01/2036 DD 11/01/16	802,970.56	101.30	817,148.01	813,433.27
	FNMA POOL #0BE1896	FIXED INCOME SECURITIES	3.000%	12/01/2036 DD 11/01/16	167,294.20	101.30	169,537.48	169,474.04
	FNMA POOL #0MA2578	FIXED INCOME SECURITIES	3.500%	04/01/2046 DD 03/01/16	1,513,420.47	102.57	1,586,017.35	1,552,375.91
	FNMA POOL #0MA2864	FIXED INCOME SECURITIES	3.500%	12/01/2046 DD 12/01/16	3,186,961.00	102.59	3,270,057.77	3,269,646.03
	FNMA GTD REMIC P/T 06-M1 D	FIXED INCOME SECURITIES	VAR RT	06/25/2019 DD				

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 41
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

(a)	(b)	(c)						
Identity of issue, borrower, lessor or similar party		Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price	Cost	Current Value	
						(d)	(e)	
	21ST CENTURY FOX AMERICA INC	FIXED INCOME SECURITIES	3.700% 10/15/2025 DD 10/21/15	250,000.00	101.22	249,402.50	253,037.50	
	GENERAL DYNAMICS CORP	FIXED INCOME SECURITIES	2.125% 08/15/2026 DD 08/12/16	75,000.00	92.38	74,217.00	69,284.25	
	GENERAL ELECTRIC CO	FIXED INCOME SECURITIES	4.500% 03/11/2044 DD 03/11/14	445,000.00	107.35	440,061.82	477,698.60	
	GENERAL ELECTRIC CO	FIXED INCOME SECURITIES	2.700% 10/09/2022 DD 10/09/12	785,000.00	99.98	799,645.68	784,858.70	
	GENERAL MOTORS CO	FIXED INCOME SECURITIES	3.500% 10/02/2018 DD 04/02/14	1,095,000.00	101.99	1,095,000.00	1,116,790.50	
	GENERAL MOTORS FINANCIAL CO IN	FIXED INCOME SECURITIES	3.200% 07/06/2021 DD 07/05/16	520,000.00	99.17	519,048.40	515,663.20	
	GENERAL MOTORS FINANCIAL CO IN	FIXED INCOME SECURITIES	3.450% 04/10/2022 DD 04/10/15	615,000.00	98.89	613,788.45	608,198.10	
	GILEAD SCIENCES INC	FIXED INCOME SECURITIES	2.950% 03/01/2027 DD 09/20/16	110,000.00	95.71	104,676.00	105,276.60	
	GILEAD SCIENCES INC	FIXED INCOME SECURITIES	2.500% 09/01/2023 DD 09/20/16	40,000.00	96.43	39,858.40	38,572.80	
	GILEAD SCIENCES INC	FIXED INCOME SECURITIES	4.150% 03/01/2047 DD 05/20/16	200,000.00	94.98	198,566.00	189,960.00	
	GILEAD SCIENCES INC	FIXED INCOME SECURITIES	4.750% 03/01/2046 DD 09/14/15	140,000.00	103.47	146,217.63	144,853.80	
	GILEAD SCIENCES INC	FIXED INCOME SECURITIES	4.800% 04/01/2044 DD 03/07/14	205,000.00	103.84	212,833.40	212,865.85	
	GNMA POOL #0615516	FIXED INCOME SECURITIES	4.500% 09/15/2033 DD 09/01/03	97,230.37	109.07	107,804.17	106,044.31	
	GNMA POOL #0651862	FIXED INCOME SECURITIES	6.500% 06/15/2036 DD 06/01/06	660.59	114.23	750.41	754.57	
	GNMA POOL #0664543	FIXED INCOME SECURITIES	6.500% 01/15/2038 DD 01/01/08	4,426.53	118.98	5,028.27	5,266.78	
	GNMA POOL #0671127	FIXED INCOME SECURITIES	6.500% 09/15/2037 DD 09/01/07	7,404.86	118.87	8,411.45	8,802.38	
	GNMA POOL #0676896	FIXED INCOME SECURITIES	6.500% 01/15/2038 DD 01/01/08	169,323.36	114.23	192,340.75	193,412.99	
	GNMA POOL #0679118	FIXED INCOME SECURITIES	6.500% 11/15/2037 DD 11/01/07	72,543.54	114.23	82,404.92	82,864.30	
	GNMA POOL #0701768	FIXED INCOME SECURITIES	6.500% 02/15/2038 DD 03/01/09	2,045.85	114.23	2,323.95	2,336.92	
	GNMA POOL #0728627	FIXED INCOME SECURITIES	4.500% 01/15/2040 DD 01/01/10	129,294.09	108.33	142,728.55	140,060.41	
	GNMA POOL #0732087	FIXED INCOME SECURITIES	4.500% 05/15/2040 DD 05/01/10	19,695.62	108.30	21,742.11	21,329.37	
	GNMA POOL #0736106	FIXED INCOME SECURITIES	4.500% 07/15/2040 DD 07/01/10	197,053.13	108.19	217,866.88	213,197.69	
	GNMA POOL #0745793	FIXED INCOME SECURITIES	4.500% 07/15/2040 DD 07/01/10	382,480.98	108.40	422,830.40	414,613.21	
	GNMA POOL #0759138	FIXED INCOME SECURITIES	4.000% 01/15/2041 DD 01/01/11	289,299.74	106.54	308,963.09	308,225.72	
	GNMA POOL #0762838	FIXED INCOME SECURITIES	4.000% 03/15/2041 DD 03/01/11	205,130.00	106.12	218,944.22	217,681.90	
	GNMA POOL #0782415	FIXED INCOME SECURITIES	6.500% 10/15/2038 DD 10/01/08	32,460.94	114.23	36,575.63	37,079.16	
	GNMA POOL #0782557	FIXED INCOME SECURITIES	5.000% 01/15/2039 DD 02/01/09	752,900.99	110.46	833,484.93	831,631.85	
	GNMA POOL #0782573	FIXED INCOME SECURITIES	6.500% 12/15/2038 DD 02/01/09	197,325.24	114.23	222,337.77	225,398.70	
	GNMA POOL #0782619	FIXED INCOME SECURITIES	5.000% 04/15/2039 DD 04/01/09	507,923.96	110.32	552,843.51	560,362.03	
	GNMA POOL #0782696	FIXED INCOME SECURITIES	5.000% 06/15/2039 DD 07/01/09	77,769.20	110.28	86,591.14	85,762.32	
	GNMA POOL #0782958	FIXED INCOME SECURITIES	5.000% 05/15/2040 DD 05/01/10	256,207.57	110.35	284,150.20	282,712.24	
	GNMA POOL #0783289	FIXED INCOME SECURITIES	4.500% 04/15/2041 DD 04/01/11	43,934.78	108.40	48,499.87	47,625.74	
	GNMA POOL #0783571	FIXED INCOME SECURITIES	5.000% 12/15/2033 DD 05/01/12	216,321.40	110.52	240,319.57	239,082.74	
	GNMA POOL #0783609	FIXED INCOME SECURITIES	4.500% 10/15/2040 DD 07/01/12	905,681.06	108.40	998,654.89	981,712.98	
	GNMA POOL #0783610	FIXED INCOME SECURITIES	4.500% 11/15/2041 DD 07/01/12	591,969.07	108.40	651,628.45	641,700.39	
	GNMA II POOL #0004060	FIXED INCOME SECURITIES	6.000% 12/20/2037 DD 12/01/07	2,071.47	112.96	2,125.55	2,339.83	
	GNMA II POOL #0004223	FIXED INCOME SECURITIES	6.500% 08/20/2038 DD 08/01/08	351,056.58	113.70	395,377.45	399,165.37	
	GNMA II POOL #0004292	FIXED INCOME SECURITIES	6.500% 11/20/2038 DD 11/01/08	205,408.30	114.37	231,341.06	234,933.69	
	GNMA II POOL #0004559	FIXED INCOME SECURITIES	5.000% 10/20/2039 DD 10/01/09	1,992,723.94	110.84	2,201,959.95	2,208,675.43	
	GNMA II POOL #0004598	FIXED INCOME SECURITIES	4.500% 12/20/2038 DD 12/01/09	18,118.35	108.11	19,720.68	19,587.92	
	GNMA II POOL #0004617	FIXED INCOME SECURITIES	4.500% 01/20/2040 DD 01/01/10	22,230.81	108.17	24,196.85	24,046.84	
	GNMA II POOL #0004636	FIXED INCOME SECURITIES	4.500% 02/20/2040 DD 02/01/10	17,792.20	107.78	19,365.70	19,175.90	
	GNMA II POOL #0004696	FIXED INCOME SECURITIES	4.500% 05/20/2040 DD 05/01/10	1,195.01	107.72	1,300.70	1,287.28	
	GNMA II POOL #0004771	FIXED INCOME SECURITIES	4.500% 08/20/2040 DD 08/01/10	43,339.98	108.21	47,172.87	46,898.63	
	GNMA II POOL #0004800	FIXED INCOME SECURITIES	4.000% 09/20/2040 DD 09/01/10	18,465.13	107.25	19,714.42	19,804.59	
	GNMA II POOL #0004833	FIXED INCOME SECURITIES	4.000% 10/20/2040 DD 10/01/10	241,852.52	107.25	256,698.74	259,396.50	
	GNMA II POOL #0004853	FIXED INCOME SECURITIES	4.000% 11/20/2040 DD 11/01/10	198,730.23	107.25	214,877.06	213,146.12	
	GNMA II POOL #0004882	FIXED INCOME SECURITIES	4.000% 12/20/2040 DD 12/01/10	511,942.59	107.26	546,411.03	549,084.03	
	GNMA II POOL #0004922	FIXED INCOME SECURITIES	4.000% 01/20/2041 DD 01/01/11	384,889.67	107.25	410,502.60	412,790.32	
	GNMA II POOL #0004945	FIXED INCOME SECURITIES	4.000% 02/20/2041 DD 02/01/11	8,253.88	106.86	8,796.84	8,819.85	
	GNMA II POOL #0005018	FIXED INCOME SECURITIES	5.000% 04/20/2041 DD 04/01/11	128,851.95	109.98	141,435.15	141,711.37	
	GNMA II POOL #0005056	FIXED INCOME SECURITIES	5.000% 05/20/2041 DD 05/01/11	19,741.59	109.98	21,669.48	21,711.80	
	GNMA II POOL #0005083	FIXED INCOME SECURITIES	5.000% 06/20/2041 DD 06/01/11	336,282.30	109.98	369,122.37	369,843.27	
	GNMA II POOL #0005116	FIXED INCOME SECURITIES	5.000% 07/20/2041 DD 07/01/11	184,202.21	109.98	202,190.70	202,585.59	
	GNMA II POOL #0005258	FIXED INCOME SECURITIES	3.500% 12/20/2041 DD 12/01/11	800,732.85	104.34	841,801.67	835,476.64	
	GNMA II POOL #0783584	FIXED INCOME SECURITIES	4.500% 07/20/2041 DD 06/01/12	284,327.97	107.78	309,717.58	306,445.84	
	GNMA II POOL #0783590	FIXED INCOME SECURITIES	4.500% 06/20/2041 DD 06/01/12	478,586.31	107.72	521,434.74	515,542.74	
	GNMA II POOL #0783591	FIXED INCOME SECURITIES	4.500% 07/20/2041 DD 06/01/12	494,432.48	107.78	536,768.25	532,894.38	
	GNMA II POOL #0A14166	FIXED INCOME SECURITIES	4.000% 08/20/2044 DD 08/01/14	19,350.42	107.59	20,723.09	20,819.12	
	GNMA II POOL #0A14167	FIXED INCOME SECURITIES	4.000% 08/20/2044 DD 08/01/14	26,604.50	107.07	28,408.63	28,485.70	
	GNMA II POOL #0AJ2723	FIXED INCOME SECURITIES	4.000% 08/20/2044 DD 08/01/14	22,547.92	107.79	24,076.93	24,303.28	
	GNMA II POOL #0AJ4687	FIXED INCOME SECURITIES	4.000% 08/20/2044 DD 08/01/14	21,645.68	107.78	23,113.52	23,329.71	
	GNMA II POOL #0AQ0542	FIXED INCOME SECURITIES	4.000% 10/20/2046 DD 10/01/16	24,928.40	106.69	26,883.73	26,595.11	
	GNMA II POOL #0AX4341	FIXED INCOME SECURITIES	3.500% 10/20/2046 DD 10/01/16	61,794.40	104.61	66,781.40	64,643.13	
	GNMA II POOL #0AZ4342	FIXED INCOME SECURITIES	3.500% 10/20/2046 DD 10/01/16	58,404.16	104.47	62,843.78	61,017.16	
	GNMA II POOL #0AZ4343	FIXED INCOME SECURITIES	3.500% 10/20/2046 DD 10/01/16	51,319.31	104.32	55,011.89	53,537.33	
	GNMA II POOL #0AZ4344	FIXED INCOME SECURITIES	3.500% 10/20/2046 DD 10/01/16	148,793.14	104.25	159,197.04	155,121.31	
	GNMA II POOL #0AZ4345	FIXED INCOME SECURITIES	3.500% 10/20/2046 DD 10/01/16	126,777.91	104.17	135,008.57	132,062.01	
	GNMA II POOL #0MA0392	FIXED INCOME SECURITIES	3.500% 09/20/2042 DD 09/01/12	50,541.45	104.43	53,690.42	52,781.45	
	GNMA II POOL #0MA0462	FIXED INCOME SECURITIES	3.500% 10/20/2042 DD 10/01/12	61,415.17	104.43	63,699.05	64,137.09	
	GNMA II POOL #0MA0699	FIXED INCOME SECURITIES	3.500% 01/20/2043 DD 01/01/13	110,026.95	104.43	115,642.53	114,903.34	
	GNMA II POOL #0MA0934	FIXED INCOME SECURITIES	3.500% 04/20/2043 DD 04/01/13	58,845.18	104.40	61,272.55	61,431.43	
	GNMA II POOL #0MA1158	FIXED INCOME SECURITIES	4.000% 07/20/2043 DD 07/01/13	54,181.45	106.72	57,787.91	57,820.28	
	GNMA II POOL #0MA2304	FIXED INCOME SECURITIES	4.000% 10/20/2044 DD 10/01/14	1.93	106.29	2.06	2.05	
	GNMA II POOL #0MA2305	FIXED INCOME SECURITIES	4.500% 10/20/2044 DD 10/01/14	331,195.14	106.83	356,293.52	353,829.01	
	GNMA II POOL #0MA2373	FIXED INCOME SECURITIES	4.500% 11/20/2044 DD 11/01/14	502,559.64	106.83	541,177.61	536,904.57	
	GOLDMAN SACHS GROUP INC/THE	FIXED INCOME SECURITIES	5.150% 05/22/2045 DD 05/22/15	320,000.00	105.17	317,320.53	336,531.20	
	GOLDMAN SACHS GROUP INC/THE	FIXED INCOME SECURITIES	3.750% 05/22/2025 DD 05/22/15	725,000.00	100.26	720,282.28	726,885.00	
	GOLDMAN SACHS GROUP INC/THE	FIXED INCOME SECURITIES	3.500% 01/23/2025 DD 01/23/15	95,960.00	98.67	94,960.00	93,736.50	
	GOLDMAN SACHS GROUP INC/THE	FIXED INCOME SECURITIES	2.900% 07/19/2018 DD 07/19/13	615,000.00	101.38	614,775.89	623,493.15	
	GOLDMAN SACHS GROUP INC/THE	FIXED INCOME SECURITIES	3.750% 02/25/2026 DD 02/25/16	185,000.00	100.29	184,572.65	185,543.90	
	GOLDMAN SACHS GROUP INC/THE	FIXED INCOME SECURITIES	4.750% 10/21/2045 DD 10/21/15	130,000.00	105.56	128,809.20	137,233.20	
	GOLDMAN SACHS GROUP INC/THE	FIXED INCOME SECURITIES	2.375% 01/22/2018 DD 01/22/13	1,000,000.00	100.60	1,009,940.00	1,005,950.00	
	GOLDMAN SACHS GROUP INC/THE	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 07/27/16	125,000.00	95.88	119,843.75	119,843.75	
	GOLDMAN SACHS GROUP INC/THE	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 04/23/15	825,000.00	101.00	825,000.00	833,250.00	
	GRACE 2014-GRCE MO GRCE A 144A	FIXED INCOME SECURITIES	3.369% 06/10/2028 DD 06/01/14	1,620,000.00	103.74	1,691,697.66	1,680,620.40	
	GREAT WOLF TRUST 2 WOLF A 144A	FIXED INCOME SECURITIES	VAR RT 05/15/2034 DD 06/30/15	1,610,000.00	100.69	1,607,484.38	1,621,076.80	
	GS MORTGAGE SECURI SHOP A 144A	FIXED INCOME SECURITIES	2.933% 06/05/2031 DD 08/01/12	1,640,000.00	101.40	1,707,215.58	1,663,009.20	
	GS MORTGAGE SECURITIE GG10 A1A	FIXED INCOME SECURITIES	VAR RT 08/10/2045 DD 07/01/07	280,917.71	101.02	310,501.83	283,785.88	
	GS MORTGAGE SECURITIES G22 C	FIXED INCOME SECURITIES	VAR RT 06/10/2047 DD 06/01/14	850,000.00	100.94	868,874.08	857,947.50	
	GS MORTGAGE SECURITIES GS33 A4	FIXED INCOME SECURITIES	2.850% 10/10/2049 DD 09/01/16	480,000.00	97.16	494,369.62	466,387.20	
	GSA TRUST 5 2A1	FIXED INCOME SECURITIES	VAR RT 03/25/2036 DD 03/30/06	97,868.02	58.78	95,313.76	57,524.86	
	GTE CORP	FIXED INCOME SECURITIES	6.940% 04/15/2028 DD 04/15/98	125,000.00	124.67	138,768.75	155,841.25	
	HALLIBURTON CO	FIXED INCOME SECURITIES	5.000% 11/15/2045 DD 11/13/15	212,000.00	107.85	232,274		

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

(a)	(b)	(c)	(d)	(e)	
Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price	
(a)	(b)	(c)	(d)	(e)	
	21ST CENTURY FOX AMERICA INC	FIXED INCOME SECURITIES 3.700% 10/15/2025 DD 10/21/15	250,000.00	101.22	249,402.50
	HARRIS CORP	FIXED INCOME SECURITIES 5.054% 04/27/2045 DD 04/27/15	241,000.00	105.58	246,459.44
	HARRIS CORP	FIXED INCOME SECURITIES 4.854% 04/27/2035 DD 04/27/15	300,000.00	105.06	301,338.00
	HARRIS CORP	FIXED INCOME SECURITIES 2.700% 04/27/2020 DD 04/27/15	80,000.00	99.89	80,000.00
	HEALTHSOUTH CORP	FIXED INCOME SECURITIES 5.750% 11/01/2024 DD 09/11/12	100,000.00	101.25	101,250.00
	HESS CORP	FIXED INCOME SECURITIES 5.800% 04/01/2047 DD 09/28/16	130,000.00	103.78	133,913.66
	HEWLETT PACKARD ENTERPRISE CO	FIXED INCOME SECURITIES VAR RT 10/05/2018 DD 10/05/16	455,000.00	100.97	454,417.60
	HEWLETT PACKARD ENTERPRISE CO	FIXED INCOME SECURITIES VAR RT 10/15/2020 DD 10/15/16	515,000.00	101.73	514,855.80
	HOME DEPOT INC/THE	FIXED INCOME SECURITIES 4.400% 03/15/2045 DD 06/12/14	5,000.00	106.57	4,922.35
	HONEYWELL INTERNATIONAL INC	FIXED INCOME SECURITIES 2.500% 11/01/2026 DD 10/31/16	380,000.00	94.65	375,785.80
	HOST HOTELS & RESORTS LP	FIXED INCOME SECURITIES 4.000% 06/15/2025 DD 05/15/15	595,000.00	98.49	594,036.10
	HSBC HOLDINGS PLC	FIXED INCOME SECURITIES 4.375% 11/23/2026 DD 11/23/16	700,000.00	100.74	699,367.81
	HSBC USA INC	FIXED INCOME SECURITIES 2.750% 08/07/2020 DD 08/07/15	675,000.00	100.20	674,406.00
	HSBC USA INC	FIXED INCOME SECURITIES 2.350% 03/05/2020 DD 03/05/15	1,360,000.00	99.22	1,358,667.20
	HSBC USA INC	FIXED INCOME SECURITIES 1.700% 03/05/2018 DD 03/05/15	101,000.00	99.94	101,066.66
	HYUNDAI CAPITAL AMERICA 144A	FIXED INCOME SECURITIES 2.500% 03/18/2019 DD 03/18/16	75,000.00	100.27	74,948.25
	HYUNDAI CAPITAL AMERICA 144A	FIXED INCOME SECURITIES 3.000% 10/30/2020 DD 10/30/15	512,000.00	100.01	511,692.80
	HYUNDAI CAPITAL AMERICA 144A	FIXED INCOME SECURITIES 2.400% 10/30/2018 DD 10/30/15	200,000.00	100.42	199,976.00
	IFS P UK RPI ALL ITEMS NSA 6M	FIXED INCOME SECURITIES R 3.45% 2026 OCT 15	3,870,000.00	(1.61)	-
	IFS R UK RPI ALL ITEMS NSA 6M	FIXED INCOME SECURITIES P 3.38% 2021 OCT 15	3,870,000.00	1.22	-
	INTERNATIONAL BUSINESS MACHINE	FIXED INCOME SECURITIES 2.875% 11/09/2022 DD 11/09/15	370,000.00	100.65	368,464.50
	INTESA SANPAOLO SPA 144A	FIXED INCOME SECURITIES 5.710% 01/15/2026 DD 01/15/16	270,000.00	95.43	270,000.00
	IRS P US0003M LIBOR R 2.38	FIXED INCOME SECURITIES CALL FEB 21 002.380 ED 021921	450,000.00	20.13	64,012.50
	IRS R US0003M + 0 BPS	FIXED INCOME SECURITIES PUT NOV 21 002.900 ED 11/29/21	12,400,000.00	3.06	379,618.90
	JERSEY CENTRAL POWER & LIGHT C	FIXED INCOME SECURITIES 5.650% 06/01/2017 DD 12/01/07	825,000.00	101.57	899,811.00
	JOHN DEERE CAPITAL CORP	FIXED INCOME SECURITIES 2.800% 03/06/2023 DD 03/04/16	440,000.00	100.00	440,013.20
	JOHNSON & JOHNSON	FIXED INCOME SECURITIES 3.700% 03/01/2046 DD 03/01/16	65,000.00	98.54	64,568.40
	JP MORGAN CHASE CBX A4FL 144A	FIXED INCOME SECURITIES VAR RT 06/15/2045 DD 06/29/12	1,690,000.00	103.71	1,721,951.56
	JP MORGAN CHASE CO WLDN A 144A	FIXED INCOME SECURITIES 3.905% 05/05/2030 DD 05/01/12	683,375.92	103.90	743,171.31
	JP MORGAN CHASE COMME LDPX A1A	FIXED INCOME SECURITIES 5.439% 01/15/2049 DD 03/01/07	262,810.81	100.29	263,126.45
	JP MORGAN CHASE COMMER CB20 AM	FIXED INCOME SECURITIES VAR RT 02/12/2051 DD 09/01/07	1,470,000.00	102.41	1,564,860.94
	JP MORGAN CHASE COMMERC LND A2	FIXED INCOME SECURITIES 5.115% 07/15/2041 DD 08/01/04	50,024.41	99.80	52,836.33
	JPMBB COMMERCIAL MORTGA C19 A2	FIXED INCOME SECURITIES 3.046% 04/15/2047 DD 05/01/14	2,385,000.00	102.37	2,456,545.23
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES 2.200% 10/22/2019 DD 10/22/14	695,000.00	100.40	693,526.60
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES VAR RT 10/24/2023 DD 10/24/16	215,000.00	102.00	215,000.00
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES 2.950% 10/01/2026 DD 07/21/16	1,345,000.00	95.45	1,347,171.30
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES 4.250% 10/01/2027 DD 09/25/15	622,000.00	102.74	619,854.10
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES 3.900% 07/15/2025 DD 07/21/15	816,000.00	102.83	826,297.24
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES 2.750% 06/23/2020 DD 06/23/15	20,000.00	100.90	19,965.60
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES 2.250% 01/23/2020 DD 01/23/15	314,000.00	99.77	310,977.37
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES VAR RT 01/25/2018 DD 01/25/13	555,000.00	100.65	555,000.00
	JPMORGAN CHASE & CO	FIXED INCOME SECURITIES 1.700% 03/01/2018 DD 03/02/15	1,455,000.00	99.99	1,454,621.70
	JPMORGAN CHASE & CO	PREFERRED SECURITIES VAR RT 12/29/2049 DD 04/21/15	540,000.00	102.06	554,175.00
	JUNIPER NETWORKS INC	FIXED INCOME SECURITIES 4.350% 06/15/2025 DD 03/04/15	45,000.00	100.84	46,906.65
	KEYCORP	FIXED INCOME SECURITIES 2.900% 09/15/2020 DD 09/15/15	200,000.00	101.19	199,964.00
	KINDER MORGAN ENERGY PARTNERS	FIXED INCOME SECURITIES 5.400% 09/01/2044 DD 09/11/14	305,000.00	99.67	305,081.41
	KINDER MORGAN ENERGY PARTNERS	FIXED INCOME SECURITIES 3.500% 03/01/2021 DD 02/24/14	260,000.00	101.52	263,890.23
	KINDER MORGAN ENERGY PARTNERS	FIXED INCOME SECURITIES 5.000% 08/15/2042 DD 08/13/12	40,000.00	95.57	38,228.80
	KINDER MORGAN ENERGY PARTNERS	FIXED INCOME SECURITIES 5.000% 10/01/2021 DD 09/20/11	173,000.00	106.48	186,718.90
	KINDER MORGAN INC/DE	FIXED INCOME SECURITIES 5.050% 02/15/2046 DD 02/26/15	330,000.00	98.99	330,670.30
	KINDER MORGAN INC/DE	FIXED INCOME SECURITIES 7.600% 06/15/2017 DD 06/18/07	1,140,000.00	102.32	1,293,216.00
	KLA-TENCOR CORP	FIXED INCOME SECURITIES 4.650% 11/01/2024 DD 11/06/14	15,000.00	105.86	16,238.70
	KRAFT HEINZ FOODS CO	FIXED INCOME SECURITIES 5.200% 07/15/2045 DD 07/15/16	165,000.00	104.68	164,349.90
	KRAFT HEINZ FOODS CO	FIXED INCOME SECURITIES 3.000% 06/01/2026 DD 05/24/16	190,000.00	93.88	178,936.30
	KRAFT HEINZ FOODS CO	FIXED INCOME SECURITIES 4.375% 06/01/2046 DD 05/24/16	40,000.00	94.10	42,818.40
	KREDITANSTALT FUER WIEDERAUFBA	FIXED INCOME SECURITIES 1.500% 02/06/2019 DD 01/02/16	931,000.00	99.95	928,663.19
	LAM RESEARCH CORP	FIXED INCOME SECURITIES 41,000.00	99.46	41,000.75	
	LAM RESEARCH CORP	FIXED INCOME SECURITIES 3.800% 03/15/2025 DD 03/12/15	68,000.00	100.11	68,133.28
	LAS VEGAS VLY NV WTR DIST	FIXED INCOME SECURITIES 5.000% 06/01/2039 DD 01/13/15	670,000.00	112.95	771,471.50
	LEHMAN BRTH HLD (RIC) ESCROW	FIXED INCOME SECURITIES 5.857% 11/30/2056 DD 05/17/07	340,000.00	-	340,000.00
	LEHMAN BRTH HLD (RIC) ESCROW	FIXED INCOME SECURITIES 0.000% 12/28/2017 DD 12/21/07	2,475,000.00	-	2,473,168.50
	LLOYDS BANKING GROUP PLC	FIXED INCOME SECURITIES 4.650% 03/24/2026 DD 03/24/16	423,000.00	101.29	422,027.10
	LOCKHEED MARTIN CORP	FIXED INCOME SECURITIES 4.700% 05/15/2046 DD 11/23/15	190,000.00	108.77	203,404.50
	LOCKHEED MARTIN CORP	FIXED INCOME SECURITIES 4.500% 05/15/2036 DD 11/23/15	238,000.00	106.32	255,501.96
	LOCKHEED MARTIN CORP	FIXED INCOME SECURITIES 3.550% 01/15/2026 DD 11/23/15	590,000.00	102.17	620,339.12
	LOCKHEED MARTIN CORP	FIXED INCOME SECURITIES 3.100% 01/15/2023 DD 11/23/15	20,000.00	101.09	19,872.20
	LOWE'S COS INC	FIXED INCOME SECURITIES 3.700% 04/15/2046 DD 04/20/16	116,000.00	93.35	115,355.04
	LOWE'S COS INC	FIXED INCOME SECURITIES 2.500% 04/15/2026 DD 04/20/16	120,000.00	94.97	119,452.80
	LOWE'S COS INC	FIXED INCOME SECURITIES 4.250% 09/15/2044 DD 09/10/14	34,000.00	101.42	33,908.20
	LSTAR COMMERCIAL MOR 4 A3 144A	FIXED INCOME SECURITIES 2.809% 03/10/2049 DD 06/01/16	440,000.00	94.12	439,972.46
	LYB INTERNATIONAL FINANCE BV	FIXED INCOME SECURITIES 4.875% 03/15/2044 DD 02/28/14	138,000.00	103.56	133,397.70
	MARATHON PETROLEUM CORP	FIXED INCOME SECURITIES 4.750% 09/15/2044 DD 09/05/14	420,000.00	88.65	415,748.90
	MARSH & MCLENNAN COS INC	FIXED INCOME SECURITIES 3.750% 03/14/2026 DD 09/14/15	56,000.00	101.88	56,749.25
	MARSH & MCLENNAN COS INC	FIXED INCOME SECURITIES 3.500% 03/10/2025 DD 09/10/14	15,000.00	100.68	15,581.10
	MASSACHUSETTS INSTITUTE OF TEC	FIXED INCOME SECURITIES 4.678% 07/01/2114 DD 04/08/14	305,000.00	100.66	305,000.00
	MASSACHUSETTS ST SCH BLDG AUTH	FIXED INCOME SECURITIES 5.000% 10/15/2041 DD 11/03/11	455,000.00	111.69	486,240.30
	MCDONALD'S CORP	FIXED INCOME SECURITIES 4.875% 12/09/2045 DD 12/09/15	50,000.00	107.11	50,000.00
	MCDONALD'S CORP	FIXED INCOME SECURITIES 4.700% 12/09/2035 DD 12/09/15	40,000.00	105.79	39,871.60
	MCDONALD'S CORP	FIXED INCOME SECURITIES 3.700% 01/30/2026 DD 12/09/15	45,000.00	101.81	44,854.20
	MCDONALD'S CORP	FIXED INCOME SECURITIES 2.750% 12/09/2020 DD 12/09/15	5,000.00	101.12	4,990.75
	MCDONALD'S CORP	FIXED INCOME SECURITIES 4.600% 05/26/2045 DD 05/26/15	110,000.00	103.26	109,964.80
	MEDTRONIC INC	FIXED INCOME SECURITIES 4.375% 03/15/2035 DD 03/15/15	300,000.00	105.79	332,577.00
	MEDTRONIC INC	FIXED INCOME SECURITIES 3.500% 03/15/2025 DD 03/15/15	271,000.00	102.97	288,650.48
	MEDTRONIC INC	FIXED INCOME SECURITIES 2.500% 03/15/2020 DD 03/15/15	330,000.00	101.12	343,114.20
	MEDTRONIC INC	FIXED INCOME SECURITIES 3.625% 03/15/2024 DD 02/27/14	158,000.00	104.07	164,994.48
	MET SAINT LOUIS MO SWR DIST WS	FIXED INCOME SECURITIES 5.000% 05/01/2042 DD 08/23/12	455,000.00	111.99	500,713.85
	METLIFE INC	FIXED INCOME SECURITIES 4.050% 03/01/2045 DD 03/05/15	85,000.00	95.90	81,001.94
	MEXICO GOVERNMENT INTERNATIONA	FIXED INCOME SECURITIES 4.125% 01/21/2028 DD 01/21/16	1,435,000.00	99.20	1,501,263.70
	MEXICO GOVERNMENT INTERNATIONA	FIXED INCOME SECURITIES 3.500% 01/21/2021 DD 01/21/14	417,000.00	101.60	427,786.59
	MICROSOFT CORP	FIXED INCOME SECURITIES 3.950% 08/08/2056 DD 08/08/16	210,000.00	94.45	204,760.50
	MICROSOFT CORP	FIXED INCOME SECURITIES 3.700% 08/08/2046 DD 08/08/16	475,000.00	94.15	463,628.55
	MICROSOFT CORP	FIXED INCOME SECURITIES 2.400% 08/08/2026 DD 08/08/16	380,000.00	94.47	367,861.40
	MICROSOFT CORP	FIXED INCOME SECURITIES 2.000% 08/08/2023 DD 08/08/16	270,000.00	95.58	269,192.70
	MICROSOFT CORP	FIXED INCOME SECURITIES 1.550% 08/08/2021 DD 08/08/16	210,000.00	96.99	209,779.50
	MICROSOFT CORP	FIXED INCOME SECURITIES 3.125% 11/03/2025 DD 11/03/15	230,000.00	101.12	229,940.20

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
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BlackRock Asset Management

(a)	(b)	(c)	(d)	(e)		
Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price		
(a)	(b)	(c)	(d)	(e)		
21ST CENTURY FOX AMERICA INC	FIXED INCOME SECURITIES	3.700% 10/15/2025 DD 10/21/15	250,000.00	101.22	249,402.50	253,037.50
MICROSOFT CORP	FIXED INCOME SECURITIES	2.650% 11/03/2022 DD 11/03/15	490,000.00	100.58	489,843.20	492,851.80
MITSUBISHI UFJ TR DISC	CASH & CASH EQUIVALENTS	06/06/2017	850,000.00	98.95	841,048.08	841,048.08
MIZUHO BANK LTD DISC	CASH & CASH EQUIVALENTS	08/16/2017	1,120,000.00	98.64	1,104,796.00	1,104,796.00
MIZUHO BANK LTD INSTL C/D	CASH & CASH EQUIVALENTS	VAR RT 10/03/2017 DD 10/04/16	3,670,000.00	100.00	3,670,000.00	3,670,000.00
MIZUHO BANK LTD INSTL C/D	CASH & CASH EQUIVALENTS	VAR RT 08/25/2017 DD 08/29/16	1,335,000.00	100.00	1,335,000.00	1,335,000.00
MOLSON COORS BREWING CO	FIXED INCOME SECURITIES	4.200% 07/15/2046 DD 07/07/16	70,000.00	93.23	69,549.90	65,263.10
MOLSON COORS BREWING CO	FIXED INCOME SECURITIES	3.000% 07/15/2026 DD 07/07/16	100,000.00	94.53	99,845.00	94,531.00
MONSANTO CO	FIXED INCOME SECURITIES	3.375% 07/15/2024 DD 07/01/14	175,000.00	99.57	176,183.00	174,240.50
MONSANTO CO	FIXED INCOME SECURITIES	4.400% 07/15/2044 DD 07/01/14	70,000.00	96.65	65,096.71	67,655.00
MORGAN STANLEY	FIXED INCOME SECURITIES	3.950% 04/23/2027 DD 04/23/15	255,000.00	98.99	254,082.00	252,427.05
MORGAN STANLEY	FIXED INCOME SECURITIES	3.400% 11/15/2044 DD 12/05/14	330,000.00	100.15	332,148.30	330,340.70
MORGAN STANLEY	FIXED INCOME SECURITIES	2.800% 06/16/2020 DD 06/16/15	1,295,000.00	100.82	1,293,446.00	1,305,593.10
MORGAN STANLEY	FIXED INCOME SECURITIES	2.650% 01/27/2020 DD 01/27/15	260,000.00	100.47	259,771.20	261,224.60
MORGAN STANLEY	FIXED INCOME SECURITIES	2.625% 11/17/2021 DD 11/17/16	1,285,000.00	98.80	1,278,433.65	1,269,528.60
MORGAN STANLEY	FIXED INCOME SECURITIES	2.500% 04/21/2021 DD 04/21/16	115,000.00	98.91	114,613.60	113,749.95
MORGAN STANLEY	FIXED INCOME SECURITIES	3.750% 02/25/2023 DD 02/25/13	115,000.00	102.71	116,792.85	118,121.10
MORGAN STANLEY	FIXED INCOME SECURITIES	2.200% 12/07/2018 DD 06/08/15	220,000.00	100.37	219,830.60	220,809.60
MORGAN STANLEY	PREFERRED SECURITIES	VAR RT 07/29/2049 DD 04/29/14	600,000.00	99.00	590,250.00	594,000.00
MORGAN STANLEY CAPITA IQ14 A1A	FIXED INCOME SECURITIES	VAR RT 04/15/2049 DD 05/01/07	1,443,370.58	100.71	1,569,101.69	1,453,647.38
MORGAN STANLEY CAPITAL BNK2 A4	FIXED INCOME SECURITIES	3.049% 11/15/2044 DD 11/01/16	340,000.00	98.70	350,188.34	335,573.20
MORGAN STANLEY CAPITAL IQ13 AM	FIXED INCOME SECURITIES	5.406% 03/15/2044 DD 03/01/07	1,160,000.00	99.91	1,300,015.62	1,158,990.80
MORGAN STANLEY XLF2 AFSB 144A	FIXED INCOME SECURITIES	VAR RT 08/15/2026 DD 11/24/15	630,000.00	100.00	630,000.00	630,000.00
MOTOROLA SOLUTIONS INC	FIXED INCOME SECURITIES	4.000% 09/01/2024 DD 08/19/14	66,000.00	100.12	64,868.76	66,077.22
MYLAN INC	FIXED INCOME SECURITIES	5.400% 11/29/2043 DD 11/29/13	160,000.00	93.65	174,681.60	149,832.00
MYLAN NV 144A	FIXED INCOME SECURITIES	5.250% 06/15/2046 DD 06/09/16	125,000.00	92.23	124,980.00	115,286.25
MYLAN NV 144A	FIXED INCOME SECURITIES	2.500% 06/07/2019 DD 06/09/16	175,000.00	99.46	174,804.00	174,053.25
MYLAN NV 144A	FIXED INCOME SECURITIES	3.950% 06/15/2026 DD 06/09/16	670,000.00	93.59	677,276.88	627,019.50
MYLAN NV 144A	FIXED INCOME SECURITIES	3.150% 06/15/2021 DD 06/09/16	375,000.00	98.14	378,756.75	368,021.25
NABORS INDUSTRIES INC	FIXED INCOME SECURITIES	4.625% 09/15/2021 DD 08/23/11	80,000.00	101.65	73,504.00	81,321.60
NATIXIS NY BRH INSTL C/D	CASH & CASH EQUIVALENTS	1.530% 09/01/2017 DD 08/24/16	2,890,000.00	100.15	2,890,000.00	2,894,277.20
NATIXIS NY BRH INSTL C/D	CASH & CASH EQUIVALENTS	1.560% 09/18/2017 DD 09/19/16	1,815,000.00	100.00	1,815,000.00	1,815,000.00
NAVIENT PRIVATE ED AA A2A 144A	FIXED INCOME SECURITIES	3.910% 12/15/2045 DD 02/04/16	1,290,000.00	103.80	1,289,399.12	1,339,071.60
NBCUNIVERSAL ENTERPRISE I 144A	FIXED INCOME SECURITIES	5.250% 03/29/2049 DD 03/19/13	350,000.00	105.00	366,187.50	367,500.00
NBCUNIVERSAL MEDIA LLC	FIXED INCOME SECURITIES	4.450% 01/15/2043 DD 10/05/12	195,000.00	102.19	196,353.30	199,264.65
NBCUNIVERSAL MEDIA LLC	FIXED INCOME SECURITIES	5.150% 04/30/2020 DD 04/30/11	100,000.00	109.35	109,871.00	109,352.00
NEW JERSEY ST HLTH CARE FACS F	FIXED INCOME SECURITIES	5.000% 07/01/2044 DD 12/03/14	255,000.00	108.45	282,139.65	276,544.95
NEW JERSEY ST TRANSPRTN TRUST	FIXED INCOME SECURITIES	5.000% 06/15/2036 DD 08/29/13	1,095,000.00	100.16	1,166,849.21	1,096,773.90
NEW YORK CITY NY MUNI WTR FINA	FIXED INCOME SECURITIES	5.000% 06/15/2047 DD 06/27/13	675,000.00	111.17	713,171.25	750,370.50
NEWELL BRANDS INC	FIXED INCOME SECURITIES	4.200% 04/01/2026 DD 03/30/16	100,000.00	104.38	109,293.96	104,378.00
NEWELL BRANDS INC	FIXED INCOME SECURITIES	3.850% 04/01/2023 DD 03/30/16	279,000.00	103.73	297,966.93	289,409.49
NOMURA HOLDINGS INC	FIXED INCOME SECURITIES	2.750% 03/19/2019 DD 03/19/14	80,000.00	100.95	80,926.16	80,756.80
NON-BASE CURRENCY	CASH & CASH EQUIVALENTS	-	-	1.00	122,949.14	115,313.24
NON-BASE CURRENCY	CASH & CASH EQUIVALENTS	-	-	1.00	4.82	3.30
NON-BASE CURRENCY	CASH & CASH EQUIVALENTS	-	-	1.00	12,148,519.75	11,534,795.25
NON-BASE CURRENCY	CASH & CASH EQUIVALENTS	-	-	1.00	11,676.07	11,419.45
NON-BASE CURRENCY	CASH & CASH EQUIVALENTS	-	-	1.00	499.81	371.08
NON-BASE CURRENCY - BROKER	CASH & CASH EQUIVALENTS	-	-	1.00	(0.03)	(0.02)
NON-BASE CURRENCY - BROKER	CASH & CASH EQUIVALENTS	-	-	1.00	49,909.45	49,515.50
NON-BASE CURRENCY - BROKER	CASH & CASH EQUIVALENTS	-	-	1.00	0.26	0.18
NORDEA BANK AB 144A	FIXED INCOME SECURITIES	1.875% 09/17/2018 DD 09/17/15	215,000.00	99.95	214,402.30	214,894.65
NORFOLK SOUTHERN CORP	FIXED INCOME SECURITIES	2.900% 06/15/2026 DD 06/03/16	132,000.00	96.23	127,109.61	127,023.60
NORINCHUKIN BK C/D	CASH & CASH EQUIVALENTS	1.470% 08/03/2017 DD 08/08/16	1,980,000.00	100.00	1,980,000.00	1,980,000.00
NORTHERN TRUST CORP	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 08/08/16	430,000.00	95.13	430,000.00	409,037.50
NORTHROP GRUMMAN CORP	FIXED INCOME SECURITIES	3.250% 08/01/2023 DD 05/31/13	490,000.00	101.95	503,444.60	499,530.50
NORTHWEST FLORIDA TIMBER 144A	FIXED INCOME SECURITIES	4.750% 03/04/2029 DD 04/10/14	475,000.00	87.50	467,794.25	415,625.00
NVIDIA CORP	FIXED INCOME SECURITIES	3.200% 09/16/2026 DD 09/16/16	515,000.00	96.15	514,112.70	495,151.90
NVIDIA CORP	FIXED INCOME SECURITIES	2.200% 09/16/2021 DD 09/16/16	220,000.00	97.61	219,564.40	214,742.00
ONEMAIN FINANCIAL IS 1A A 144A	FIXED INCOME SECURITIES	3.190% 03/18/2026 DD 02/05/15	2,900,000.00	100.71	2,910,046.86	2,920,590.00
ORACLE CORP	FIXED INCOME SECURITIES	4.000% 07/15/2046 DD 07/07/16	440,000.00	95.65	440,141.07	420,860.00
ORACLE CORP	FIXED INCOME SECURITIES	4.375% 05/15/2055 DD 05/05/15	605,000.00	99.46	602,271.45	601,745.10
PACIFICORP	FIXED INCOME SECURITIES	4.100% 02/01/2042 DD 01/06/12	1,270,000.00	100.42	1,306,410.90	1,275,384.80
PANAMA GOVERNMENT INTERNATIONA	FIXED INCOME SECURITIES	4.000% 09/22/2024 DD 09/22/14	375,000.00	101.75	373,281.25	381,562.50
PENSKO TRUCK LEASING CO L 144A	FIXED INCOME SECURITIES	3.400% 11/15/2026 DD 11/02/16	285,000.00	95.68	284,130.75	272,679.45
PEPSICO INC	FIXED INCOME SECURITIES	3.450% 10/06/2046 DD 10/06/16	150,000.00	91.10	148,779.00	136,648.50
PEPSICO INC	FIXED INCOME SECURITIES	2.375% 10/06/2026 DD 10/06/16	150,000.00	94.67	149,973.00	142,000.50
PERUVIAN GOVERNMENT INTERNATIO	FIXED INCOME SECURITIES	4.125% 08/25/2027 DD 08/25/15	126,000.00	103.88	125,705.16	130,882.50
PERUVIAN GOVERNMENT INTERNATIO	FIXED INCOME SECURITIES	5.625% 11/18/2050 DD 11/18/10	165,000.00	113.25	190,373.70	186,862.50
PETRO-CANADA	FIXED INCOME SECURITIES	6.800% 05/15/2038 DD 05/15/08	170,000.00	129.68	184,206.55	220,450.90
PETROLEOS MEXICANOS	FIXED INCOME SECURITIES	5.625% 01/23/2046 DD 01/23/16	29,000.00	83.00	28,789.46	24,070.00
PETROLEOS MEXICANOS	FIXED INCOME SECURITIES	6.500% 06/02/2041 DD 06/02/11	800,000.00	93.66	876,647.00	749,240.00
PETROLEOS MEXICANOS 144A	FIXED INCOME SECURITIES	6.500% 03/13/2027 DD 12/13/16	185,000.00	103.15	183,323.90	190,827.50
PFIZER INC	FIXED INCOME SECURITIES	4.125% 12/15/2046 DD 11/21/16	365,000.00	101.73	364,364.90	371,299.90
PFIZER INC	FIXED INCOME SECURITIES	3.400% 05/15/2024 DD 05/15/14	70,000.00	103.36	71,078.00	72,354.10
PFIZER INC	FIXED INCOME SECURITIES	4.400% 05/15/2044 DD 05/15/14	330,000.00	105.63	337,844.10	348,565.80
PFS FINANCING CORP A A 144A	FIXED INCOME SECURITIES	VAR RT 02/18/2020 DD 10/26/16	2,065,000.00	100.63	2,065,000.00	2,078,050.80
PFS FINANCING CORP BA A 144A	FIXED INCOME SECURITIES	1.870% 10/15/2021 DD 10/26/16	300,000.00	99.00	299,994.06	297,000.00
PIONEER NATURAL RESOURCES CO	FIXED INCOME SECURITIES	4.450% 01/15/2026 DD 12/07/15	63,000.00	105.96	57,908.34	66,752.28
PLAINS ALL AMERICAN PIPELINE L	FIXED INCOME SECURITIES	4.650% 10/15/2025 DD 08/24/15	265,000.00	103.31	264,591.90	273,779.45
PLAINS ALL AMERICAN PIPELINE L	FIXED INCOME SECURITIES	3.600% 11/01/2024 DD 09/09/14	160,000.00	95.75	155,027.20	153,201.60
PNC BANK NA	FIXED INCOME SECURITIES	2.150% 04/29/2021 DD 04/29/16	252,000.00	98.68	251,846.28	248,671.08
PNC FINANCIAL SERVICES GROUP I	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 11/01/16	790,000.00	96.50	765,447.50	762,350.00
PRESIDENT & FELLOWS OF HARVARD	FIXED INCOME SECURITIES	3.300% 07/15/2056 DD 10/13/16	145,000.00	87.94	143,924.10	127,518.80
PRESIDENT & FELLOWS OF HARVARD	FIXED INCOME SECURITIES	3.150% 07/15/2046 DD 10/13/16	74,000.00	89.47	73,874.20	66,207.80
PRINCIPAL FINANCIAL GROUP INC	FIXED INCOME SECURITIES	3.100% 11/15/2026 DD 11/10/16	55,000.00	96.66	54,919.70	53,160.25
PRINCIPAL FINANCIAL GROUP INC	FIXED INCOME SECURITIES	3.125% 05/15/2023 DD 11/16/12	75,000.00	99.45	75,625.50	74,590.50
PRINCIPAL FINANCIAL GROUP INC	FIXED INCOME SECURITIES	4.625% 09/15/2042 DD 09/10/12	25,000.00	103.57	27,240.75	25,892.75
PUGET ENERGY INC	FIXED INCOME SECURITIES	5.625% 07/15/2022 DD 06/15/12	730,000.00	110.73	783,529.10	808,350.90
PUGET ENERGY INC	FIXED INCOME SECURITIES	6.000% 09/01/2021 DD 06/03/11	175,000.00	111.99	189,064.75	195,989.50
QUALCOMM INC	FIXED INCOME SECURITIES	4.800% 05/20/2045 DD 05/20/15	201,000.00	106.86	196,576.93	214,794.63
QUALCOMM INC	FIXED INCOME SECURITIES	3.450% 05/20/2025 DD 05/20/15	206,000.00	101.75	205,258.40	209,609.12
RBSCF TRUST 2009- RR2 WBB 144A	FIXED INCOME SECURITIES	VAR RT 02/16/2051 DD 12/01/09	680,000.00	99.99	601,906.25	679,945.60
REPUBLIC OF SOUTH AFRICA GOVER	FIXED INCOME SECURITIES	5.375% 07/24/2044 DD 07/24/14	260,000.00	98.40	255,587.80	255,840.00
REPUBLIC SERVICES INC	FIXED INCOME SECURITIES	2.900% 07/01/2026 DD 07/05/16	105,000.00	95.87	104,774.25	100,658.25
REYNOLDS AMERICAN INC	FIXED INCOME SECURITIES	4.450% 06/12/2025 DD 06/12/15	606,000.00	105.58	630,473.37	639,820.86

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BlackRock Asset Management

(a)	(b)	(c)	(d)	(e)		
Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price	Cost	Current Value
21ST CENTURY FOX AMERICA INC	FIXED INCOME SECURITIES	3.700% 10/15/2025 DD 10/21/15	250,000.00	101.22	249,402.50	253,037.50
REYNOLDS AMERICAN INC	FIXED INCOME SECURITIES	3.250% 06/12/2020 DD 06/12/15	81,000.00	102.47	80,985.42	82,997.46
REYNOLDS AMERICAN INC	FIXED INCOME SECURITIES	5.850% 08/15/2045 DD 06/12/15	200,000.00	118.41	234,683.83	236,826.00
ROGERS COMMUNICATIONS INC	FIXED INCOME SECURITIES	3.625% 12/15/2025 DD 12/08/15	80,000.00	101.12	79,401.60	80,896.00
ROGERS COMMUNICATIONS INC	FIXED INCOME SECURITIES	5.000% 03/15/2044 DD 03/10/14	110,000.00	106.97	111,870.00	117,667.00
ROYAL BANK OF CANADA	FIXED INCOME SECURITIES	2.500% 01/19/2021 DD 01/19/16	450,000.00	100.25	449,496.00	451,102.50
ROYAL BANK OF SCOTLAND GROUP P	FIXED INCOME SECURITIES	4.800% 04/05/2026 DD 04/05/16	200,000.00	100.11	199,638.00	200,226.00
SANTANDER DRIVE AUTO REC 5 A2A	FIXED INCOME SECURITIES	1.120% 12/17/2018 DD 10/21/15	286,871.39	100.00	286,861.06	286,880.00
SANTANDER DRIVE AUTO RECE 2 A3	FIXED INCOME SECURITIES	1.560% 05/15/2020 DD 05/11/16	360,000.00	99.92	359,937.04	359,701.20
SANTANDER DRIVE AUTO RECEI 1 B	FIXED INCOME SECURITIES	2.470% 12/15/2020 DD 02/17/16	1,755,000.00	100.69	1,754,906.99	1,767,144.60
SANTANDER DRIVE AUTO RECEI 2 B	FIXED INCOME SECURITIES	2.080% 02/16/2021 DD 05/11/16	1,255,000.00	100.07	1,254,881.90	1,255,903.60
SANTANDER DRIVE AUTO RECEI 5 C	FIXED INCOME SECURITIES	2.125% 06/17/2019 DD 11/20/13	1,637,153.95	100.33	1,637,131.69	1,642,523.81
SANTANDER HOLDINGS USA INC	FIXED INCOME SECURITIES	2.700% 05/24/2019 DD 05/26/16	380,000.00	99.92	379,924.00	379,711.20
SANTANDER HOLDINGS USA INC	FIXED INCOME SECURITIES	4.500% 07/17/2025 DD 07/17/15	290,000.00	99.38	289,884.00	288,187.50
SANTANDER HOLDINGS USA INC	FIXED INCOME SECURITIES	2.650% 04/17/2020 DD 04/17/15	155,000.00	99.11	154,381.55	153,625.15
SANTANDER UK GROUP HOLDING 144A	FIXED INCOME SECURITIES	4.750% 09/15/2025 DD 09/15/15	200,000.00	97.90	199,448.00	195,800.00
SANTANDER UK GROUP HOLDINGS PL	FIXED INCOME SECURITIES	2.875% 08/05/2021 DD 08/05/16	278,000.00	97.79	277,641.38	271,845.08
SANTANDER UK GROUP HOLDINGS PL	FIXED INCOME SECURITIES	2.875% 10/16/2020 DD 10/16/15	165,000.00	99.10	164,740.95	163,513.35
SANTANDER UK PLC 144A	FIXED INCOME SECURITIES	5.000% 11/07/2023 DD 11/07/13	200,000.00	101.73	200,072.00	203,464.00
SCHOLAR FUNDING TRUST A A 144A	FIXED INCOME SECURITIES	VAR RT 10/28/2043 DD 03/29/11	1,230,754.11	96.53	1,206,463.95	1,188,022.33
SFAVE COMMERCIAL SAVE A2B 144A	FIXED INCOME SECURITIES	VAR RT 01/05/2043 DD 02/01/15	940,000.00	99.32	977,495.66	933,645.60
SFR GROUP SA 144A	FIXED INCOME SECURITIES	7.375% 05/01/2026 DD 04/11/16	285,000.00	102.50	285,000.00	292,125.00
SHELL INTERNATIONAL FINANCE BV	FIXED INCOME SECURITIES	2.125% 05/11/2020 DD 05/11/15	195,000.00	99.88	194,586.60	194,767.95
SHELL INTERNATIONAL FINANCE BV	FIXED INCOME SECURITIES	4.125% 05/11/2035 DD 05/11/15	269,000.00	102.11	263,909.78	274,665.14
SHIRE ACQUISITIONS INVESTMENTS	FIXED INCOME SECURITIES	3.200% 09/23/2026 DD 09/23/16	220,000.00	93.43	219,738.20	205,554.80
SHIRE ACQUISITIONS INVESTMENTS	FIXED INCOME SECURITIES	2.400% 09/23/2021 DD 09/23/16	410,000.00	96.80	409,557.20	396,055.90
SHIRE ACQUISITIONS INVESTMENTS	FIXED INCOME SECURITIES	1.900% 09/23/2019 DD 09/23/16	375,000.00	98.73	374,696.25	370,245.00
SKANDINAVISKA ENSK INSTL C/D	CASH & CASH EQUIVALENTS	VAR RT 08/17/2017 DD 08/22/16	3,085,000.00	100.00	3,085,000.00	3,085,000.00
SLM PRIVATE EDUCATIO C A2 144A	FIXED INCOME SECURITIES	3.310% 10/15/2046 DD 05/31/12	1,109,569.49	101.35	1,109,427.58	1,124,548.68
SMB PRIVATE EDUCATI A A2A 144A	FIXED INCOME SECURITIES	2.700% 05/15/2031 DD 05/26/16	210,000.00	99.28	209,910.69	208,490.10
SMB PRIVATE EDUCATI A A2B 144A	FIXED INCOME SECURITIES	VAR RT 05/15/2026 DD 08/07/14	1,085,000.00	100.70	1,087,712.50	1,092,595.00
SMB PRIVATE EDUCATI C A2A 144A	FIXED INCOME SECURITIES	2.340% 09/15/2034 DD 10/12/16	1,090,000.00	98.34	1,090,460.89	1,071,862.40
SMB PRIVATE EDUCATIO A A1 144A	FIXED INCOME SECURITIES	VAR RT 05/15/2023 DD 05/26/16	460,131.43	100.06	460,131.43	460,407.51
SMB PRIVATE EDUCATION C B 144A	FIXED INCOME SECURITIES	3.500% 09/15/2043 DD 10/27/15	1,145,000.00	96.34	1,052,159.74	1,103,104.45
SOCIETE GENERALE DISC	CASH & CASH EQUIVALENTS	08/10/2017	1,225,000.00	98.51	1,206,747.50	1,206,747.50
SOCIETE GENERALE NY C/D	CASH & CASH EQUIVALENTS	1.600% 08/31/2017 DD 08/26/16	2,900,000.00	100.20	2,900,000.00	2,905,742.00
SOFI PROFESSIONAL L D A2B 144A	FIXED INCOME SECURITIES	2.340% 04/25/2033 DD 09/19/16	100,000.00	97.96	99,987.56	97,966.00
SOFI PROFESSIONAL L E A2B 144A	FIXED INCOME SECURITIES	2.490% 01/25/2036 DD 11/22/16	960,000.00	99.21	958,084.42	952,444.80
SOFI PROFESSIONAL LO D A2 144A	FIXED INCOME SECURITIES	7.220% 10/27/2036 DD 11/18/15	1,288,195.59	100.16	1,281,664.44	1,290,218.06
SOUTHWESTERN PUBLIC SERVICE CO	FIXED INCOME SECURITIES	3.300% 06/15/2024 DD 06/09/14	500,000.00	101.25	501,490.00	506,235.00
SPRINT SPECTRUM CO LLC / 144A	FIXED INCOME SECURITIES	3.360% 03/20/2023 DD 10/27/16	1,770,000.00	100.19	1,772,212.42	1,773,309.90
ST JUDE MEDICAL LLC	FIXED INCOME SECURITIES	3.875% 09/15/2025 DD 09/23/15	30,000.00	100.75	29,884.80	30,223.80
ST JUDE MEDICAL LLC	FIXED INCOME SECURITIES	4.750% 04/15/2043 DD 04/02/13	35,000.00	97.88	37,571.79	34,258.00
STANDARD CHART DISC	CASH & CASH EQUIVALENTS	08/03/2017	1,400,000.00	98.50	1,379,000.00	1,379,000.00
STATE STREET CORP	FIXED INCOME SECURITIES	2.550% 08/18/2020 DD 08/18/15	305,000.00	101.01	304,304.60	308,077.45
STATE STREET CORP	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 05/21/15	1,031,000.00	102.25	1,067,586.50	1,054,197.50
STRYKER CORP	FIXED INCOME SECURITIES	3.500% 03/15/2026 DD 03/10/16	45,000.00	100.94	44,706.60	45,424.80
STRYKER CORP	FIXED INCOME SECURITIES	4.625% 03/15/2046 DD 03/10/16	75,000.00	101.97	74,170.50	76,476.00
SUMITOMO MITSUI BANKING CORP/N	CASH & CASH EQUIVALENTS	VAR RT 08/18/2017 DD 08/19/16	2,385,000.00	100.00	2,385,000.00	2,385,000.00
SUMITOMO MITSUI BKG INSTL C/D	CASH & CASH EQUIVALENTS	1.600% 09/12/2017 DD 09/13/16	1,950,000.00	100.00	1,950,000.00	1,950,000.00
SUMITOMO MITSUI TRST C/D	CASH & CASH EQUIVALENTS	VAR RT 09/20/2017 DD 09/21/16	2,540,000.00	100.00	2,540,000.00	2,540,000.00
SUMITOMO MITSUI TRUST BANK LIM	CASH & CASH EQUIVALENTS	VAR RT 09/27/2017 DD 09/30/16	1,540,000.00	100.00	1,540,000.00	1,540,000.00
SUMITOMO TR & BKG DISC	CASH & CASH EQUIVALENTS	07/21/2017	2,130,000.00	99.32	2,092,828.54	2,115,466.88
SUNOCO LOGISTICS PARTNERS OPER	FIXED INCOME SECURITIES	5.350% 05/15/2045 DD 11/17/14	105,000.00	96.57	92,683.13	101,394.30
SWEDBANK (SPARBANK) C/D	CASH & CASH EQUIVALENTS	1.380% 08/18/2017 DD 08/22/16	1,895,000.00	100.00	1,895,000.00	1,895,000.00
SYNCHRONY CREDIT CARD MAST 1 A	FIXED INCOME SECURITIES	2.370% 03/15/2023 DD 03/17/15	2,210,000.00	100.90	2,254,458.98	2,229,934.20
SYNCHRONY FINANCIAL	FIXED INCOME SECURITIES	4.500% 07/23/2025 DD 07/23/15	115,000.00	102.72	115,579.10	118,124.55
TEACHERS INSURANCE & ANNU 144A	FIXED INCOME SECURITIES	4.900% 09/15/2044 DD 09/18/14	35,000.00	108.18	38,641.40	37,861.60
TEACHERS INSURANCE & ANNU 144A	FIXED INCOME SECURITIES	6.850% 12/16/2039 DD 12/16/09	86,000.00	129.77	115,693.22	111,603.92
TEVA PHARMACEUTICAL FINANCE CO	FIXED INCOME SECURITIES	2.950% 12/18/2022 DD 12/18/12	350,000.00	96.36	352,311.80	337,260.00
TEVA PHARMACEUTICAL FINANCE NE	FIXED INCOME SECURITIES	4.100% 10/01/2046 DD 07/21/16	325,000.00	85.69	305,240.41	278,479.50
TEVA PHARMACEUTICAL FINANCE NE	FIXED INCOME SECURITIES	3.150% 10/01/2026 DD 07/21/16	580,000.00	92.19	565,237.20	534,719.40
TEVA PHARMACEUTICAL FINANCE NE	FIXED INCOME SECURITIES	2.800% 07/21/2023 DD 07/21/16	295,000.00	94.66	292,584.30	279,244.05
TEVA PHARMACEUTICAL FINANCE NE	FIXED INCOME SECURITIES	2.200% 07/21/2021 DD 07/21/16	300,000.00	95.67	297,132.00	287,007.00
TEVA PHARMACEUTICAL FINANCE NE	FIXED INCOME SECURITIES	1.400% 07/20/2018 DD 07/21/16	305,000.00	99.19	304,737.70	302,514.25
THERMO FISHER SCIENTIFIC INC	FIXED INCOME SECURITIES	2.950% 09/19/2026 DD 09/19/16	65,000.00	94.43	64,211.55	61,376.25
THERMO FISHER SCIENTIFIC INC	FIXED INCOME SECURITIES	3.000% 04/15/2023 DD 04/13/16	75,000.00	98.29	74,634.00	73,715.25
TIME WARNER INC	FIXED INCOME SECURITIES	3.875% 01/15/2026 DD 11/20/15	630,000.00	100.11	673,501.50	630,680.40
TIME WARNER INC	FIXED INCOME SECURITIES	3.600% 07/15/2025 DD 06/04/15	323,000.00	99.44	337,980.74	321,191.20
TORONTO DOM HLDGS DISC	CASH & CASH EQUIVALENTS	08/09/2017	1,106,000.00	98.69	1,091,542.12	1,091,542.12
TORONTO DOMINION BANK C/D	CASH & CASH EQUIVALENTS	VAR RT 08/15/2017 DD 08/18/16	1,160,000.00	100.00	1,160,000.00	1,160,000.00
TOYOTA MOTOR CREDIT CORP	FIXED INCOME SECURITIES	1.400% 05/20/2019 DD 05/20/16	43,000.00	98.87	42,508.51	42,511.95
TOYOTA MOTOR CREDIT CORP	FIXED INCOME SECURITIES	2.125% 07/18/2019 DD 07/18/14	85,000.00	100.43	85,512.55	85,368.90
U S TREASURY BOND	FIXED INCOME SECURITIES	2.875% 11/15/2046 DD 11/15/16	3,242,500.00	96.55	3,107,601.36	3,130,536.48
U S TREASURY BOND	FIXED INCOME SECURITIES	2.250% 08/15/2046 DD 08/15/16	6,232,000.00	84.08	5,400,685.44	5,239,990.24
U S TREASURY BOND	FIXED INCOME SECURITIES	2.500% 05/15/2046 DD 05/15/16	1,580,000.00	88.87	1,384,475.00	1,404,098.60
U S TREASURY BOND	FIXED INCOME SECURITIES	2.500% 02/15/2046 DD 02/15/16	2,336,200.00	88.86	2,265,743.10	2,075,923.96
U S TREASURY BOND	FIXED INCOME SECURITIES	2.875% 08/15/2045 DD 08/15/15	1,470,000.00	96.23	1,551,883.59	1,414,595.70
U S TREASURY BOND	FIXED INCOME SECURITIES	3.000% 05/15/2045 DD 05/15/15	760,000.00	98.65	822,581.25	749,724.80
U S TREASURY BOND	FIXED INCOME SECURITIES	2.500% 02/15/2045 DD 02/15/15	10,000.00	89.07	8,860.94	8,907.40
U S TREASURY BOND	FIXED INCOME SECURITIES	3.125% 08/15/2044 DD 08/15/14	1,075,000.00	101.21	1,297,777.34	1,088,018.25
U S TREASURY BOND	FIXED INCOME SECURITIES	3.750% 11/15/2043 DD 11/15/13	3,467,500.00	113.38	4,314,515.76	3,931,416.83
U S TREASURY BOND	FIXED INCOME SECURITIES	3.125% 11/15/2041 DD 11/15/11	8,115,000.00	101.49	8,980,124.33	8,235,751.20
U S TREASURY NOTE	FIXED INCOME SECURITIES	2.750% 11/15/2023 DD 11/15/13	3,207,000.00	103.30	3,353,914.31	3,312,734.79
U S TREASURY NOTE	FIXED INCOME SECURITIES	2.000% 09/30/2020 DD 09/30/13	2,255,000.00	101.13	2,313,489.06	2,280,549.15
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.250% 12/31/2018 DD 12/31/16	13,400,000.00	100.10	13,391,282.43	13,413,668.00
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.750% 11/30/2021 DD 11/30/16	16,820,000.00	99.25	16,689,914.07	16,694,522.80
U S TREASURY NOTE	FIXED INCOME SECURITIES	2.125% 11/30/2023 DD 11/30/16	2,275,000.00	99.34	2,244,880.79	2,259,894.00
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.000% 11/15/2019 DD 11/15/16	20,090,000.00	98.80	19,864,800.92	19,848,317.30
U S TREASURY NOTE	FIXED INCOME SECURITIES	2.000% 11/15/2026 DD 11/15/16	3,469,000.00	96.22	3,313,609.80	3,337,698.35
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.250% 10/31/2021 DD 10/31/16	5,235,000.00	96.97	5,057,297.20	5,076,327.15
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.125% 09/30/2021 DD 09/30/16	3,586,000.00	96.46	3,490,276.86	3,458,948.02
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.375% 09/30/2023 DD 09/30/16	830,000.00	94.70	819,098.84	786,001.70
U S TREASURY NOTE						

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

BlackRock Asset Management

(a)	(b)	(c)	(d)	(e)		
Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price		
(a)	(b)	(c)	(d)	(e)		
21ST CENTURY FOX AMERICA INC	FIXED INCOME SECURITIES	3.700% 10/15/2025 DD 10/21/15	250,000.00	101.22	249,402.50	253,037.50
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.125% 06/30/2021 DD 06/30/16	22,190,000.00	96.79	21,925,908.40	21,476,591.50
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.625% 05/15/2026 DD 05/15/16	885,000.00	93.25	880,012.41	825,262.50
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.625% 04/30/2023 DD 04/30/16	6,810,000.00	96.72	6,663,026.57	6,586,563.90
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.500% 03/31/2023 DD 03/31/16	9,325,000.00	96.09	9,248,183.08	8,960,019.50
U S TREASURY NOTE	FIXED INCOME SECURITIES	2.125% 12/31/2021 DD 12/31/14	4,325,000.00	100.86	4,446,207.71	4,362,022.00
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.250% 11/30/2018 DD 11/30/13	5,442,000.00	100.15	5,477,683.10	5,449,890.90
U S TREASURY NOTE	FIXED INCOME SECURITIES	0.875% 09/15/2019 DD 09/15/16	25,910,000.00	98.69	25,680,247.89	25,570,838.10
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.375% 08/31/2023 DD 08/31/16	3,975,000.00	94.75	3,961,880.70	3,766,153.50
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.500% 08/15/2026 DD 08/15/16	9,165,000.00	91.97	8,555,734.95	8,429,325.45
UBS AG STAMFORD BRH INSTL C/D	CASH & CASH EQUIVALENTS	1.570% 09/08/2017 DD 09/12/16	3,335,000.00	100.00	3,335,000.00	3,335,000.00
UBS AG STAMFORD BRH INSTL C/D	VAR RT	08/18/2017 DD 08/19/16	2,390,000.00	100.00	2,390,000.00	2,390,000.00
UBS GROUP FUNDING JERSEY 144A	FIXED INCOME SECURITIES	2.650% 02/01/2022 DD 08/10/16	230,000.00	97.19	229,862.00	223,537.00
UBS GROUP FUNDING JERSEY 144A	FIXED INCOME SECURITIES	2.950% 09/24/2020 DD 09/24/15	425,000.00	100.04	424,273.25	425,187.00
UNION PACIFIC CORP	FIXED INCOME SECURITIES	3.875% 02/01/2055 DD 01/29/15	200,000.00	91.85	185,487.31	183,708.00
UNION PACIFIC RAILROAD CO 2014	FIXED INCOME SECURITIES	3.227% 05/14/2026 DD 05/20/14	470,257.14	98.64	470,257.14	463,871.05
UNITED TECHNOLOGIES CORP	FIXED INCOME SECURITIES	STEP 05/04/2018 DD 05/01/2015	1,051,000.00	100.02	1,053,499.02	1,051,231.22
UNITEDHEALTH GROUP INC	FIXED INCOME SECURITIES	4.750% 07/15/2045 DD 07/23/15	45,000.00	110.16	44,815.05	49,572.90
UNITEDHEALTH GROUP INC	FIXED INCOME SECURITIES	4.625% 07/15/2035 DD 07/23/15	177,945.18	109.00	177,945.18	192,937.08
UNITEDHEALTH GROUP INC	FIXED INCOME SECURITIES	3.350% 07/15/2022 DD 07/23/15	95,000.00	103.03	94,883.15	97,879.45
UNITEDHEALTH GROUP INC	FIXED INCOME SECURITIES	2.700% 07/15/2020 DD 07/23/15	140,000.00	101.51	139,916.00	142,107.00
UNITEDHEALTH GROUP INC	FIXED INCOME SECURITIES	2.875% 12/15/2021 DD 12/08/14	266,000.00	101.37	265,712.72	269,630.90
UNITEDHEALTH GROUP INC	FIXED INCOME SECURITIES	4.250% 03/15/2043 DD 02/28/13	88,000.00	102.05	88,879.12	89,805.76
UNIV OF CALIFORNIA CA REVENUES	FIXED INCOME SECURITIES	4.858% 05/15/2038 DD 03/01/12	135,000.00	95.74	124,421.07	129,246.30
UNIV OF CALIFORNIA CA REVENUES	FIXED INCOME SECURITIES	4.767% 05/15/2115 DD 04/08/15	187,000.00	95.36	185,043.18	178,313.85
URUGUAY GOVERNMENT INTERNATION	FIXED INCOME SECURITIES	4.375% 10/27/2027 DD 10/27/15	560,000.00	100.26	579,649.00	561,428.00
US BANCORP	FIXED INCOME SECURITIES	2.375% 07/22/2026 DD 07/22/16	200,000.00	92.58	198,536.00	185,154.00
US BANCORP	FIXED INCOME SECURITIES	3.100% 04/27/2026 DD 04/26/16	75,000.00	97.36	74,942.25	73,017.00
VERIZON COMMUNICATIONS INC	FIXED INCOME SECURITIES	4.672% 03/15/2055 DD 03/13/15	190,000.00	93.91	162,562.10	178,430.90
VERIZON COMMUNICATIONS INC	FIXED INCOME SECURITIES	4.400% 11/01/2034 DD 10/29/14	902,989.09	98.70	899,989.09	890,264.98
VERIZON COMMUNICATIONS INC	FIXED INCOME SECURITIES	3.000% 11/01/2021 DD 10/29/14	360,000.00	100.73	371,326.32	362,624.40
VERIZON COMMUNICATIONS INC	FIXED INCOME SECURITIES	5.012% 08/21/2054 DD 02/21/15	784,000.00	99.48	762,507.85	779,891.84
VERIZON COMMUNICATIONS INC	FIXED INCOME SECURITIES	4.862% 08/21/2046 DD 02/21/15	653,000.00	101.33	668,314.21	661,678.37
VERIZON COMMUNICATIONS INC	FIXED INCOME SECURITIES	4.500% 09/15/2020 DD 09/18/13	360,000.00	107.01	392,367.60	385,239.60
VERIZON COMMUNICATIONS INC	FIXED INCOME SECURITIES	3.850% 11/01/2042 DD 11/07/12	210,000.00	86.65	172,985.40	161,973.40
VIACOM INC	FIXED INCOME SECURITIES	3.450% 10/04/2026 DD 10/04/16	50,000.00	92.42	49,740.50	46,210.00
VIACOM INC	FIXED INCOME SECURITIES	4.850% 12/15/2034 DD 12/10/14	270,000.00	89.15	261,802.80	240,696.90
VIACOM INC	FIXED INCOME SECURITIES	4.375% 03/15/2043 DD 03/15/13	210,000.00	79.66	164,224.20	167,277.60
VIRGIN AUSTRALIA 2013-1A 144A	FIXED INCOME SECURITIES	5.000% 04/23/2025 DD 10/22/13	447,166.26	104.50	447,166.26	467,288.74
VIRGINIA ELECTRIC & POWER CO	FIXED INCOME SECURITIES	6.350% 11/30/2037 DD 12/04/07	175,000.00	128.80	237,956.75	225,396.50
VIRGINIA ELECTRIC & POWER CO	FIXED INCOME SECURITIES	6.000% 05/15/2037 DD 05/17/07	625,000.00	123.73	814,359.75	773,337.50
VISA INC	FIXED INCOME SECURITIES	4.300% 12/14/2045 DD 12/14/15	158,000.00	105.55	164,717.70	166,770.58
VISA INC	FIXED INCOME SECURITIES	4.150% 12/14/2035 DD 12/14/15	543,000.00	104.70	562,863.96	568,510.14
WACHOVIA CORP	FIXED INCOME SECURITIES	5.500% 08/01/2035 DD 08/01/05	54,000.00	110.73	61,214.40	59,791.50
WALDORF ASTORIA BO BOCA A 144A	FIXED INCOME SECURITIES	VAR RT 06/15/2029 DD 07/18/16	130,000.00	100.36	130,000.00	130,466.70
WALGREENS BOOTS ALLIANCE INC	FIXED INCOME SECURITIES	4.650% 06/01/2046 DD 06/01/16	120,000.00	101.48	130,297.90	121,772.40
WALGREENS BOOTS ALLIANCE INC	FIXED INCOME SECURITIES	3.450% 06/01/2026 DD 06/01/16	500,000.00	98.16	524,452.04	490,800.00
WALGREENS BOOTS ALLIANCE INC	FIXED INCOME SECURITIES	4.800% 11/18/2044 DD 11/18/14	190,000.00	102.78	173,192.60	195,283.90
WAL-MART STORES INC	FIXED INCOME SECURITIES	4.000% 04/11/2043 DD 04/11/13	180,000.00	100.46	190,209.60	180,822.60
WALT DISNEY CO/THE	FIXED INCOME SECURITIES	1.850% 07/30/2026 DD 07/12/16	390,000.00	90.03	366,034.50	351,113.10
WALT DISNEY CO/THE	FIXED INCOME SECURITIES	3.150% 09/17/2025 DD 09/17/15	200,000.00	101.43	209,766.00	202,850.00
WELLS FARGO & CO	FIXED INCOME SECURITIES	4.750% 12/07/2046 DD 12/08/16	210,000.00	101.49	209,601.00	213,120.60
WELLS FARGO & CO	FIXED INCOME SECURITIES	4.400% 06/14/2046 DD 06/14/16	240,000.00	95.71	239,721.60	229,692.00
WELLS FARGO & CO	FIXED INCOME SECURITIES	4.900% 11/17/2045 DD 11/17/15	155,000.00	102.71	153,818.90	159,203.60
WELLS FARGO & CO	FIXED INCOME SECURITIES	2.600% 07/22/2020 DD 07/22/15	317,000.00	100.58	316,822.48	318,832.26
WELLS FARGO & CO	FIXED INCOME SECURITIES	4.300% 07/22/2027 DD 07/22/15	470,000.00	102.86	472,615.84	483,427.90
WELLS FARGO & CO	FIXED INCOME SECURITIES	3.900% 05/01/2045 DD 04/30/15	13,000.00	94.85	12,956.58	12,330.63
WELLS FARGO & CO	FIXED INCOME SECURITIES	VAR RT 04/23/2018 DD 04/23/13	2,320,000.00	100.38	2,320,000.00	2,328,816.00
WELLS FARGO & CO	FIXED INCOME SECURITIES	3.000% 10/23/2026 DD 10/25/16	20,000.00	95.24	19,953.80	19,048.00
WELLS FARGO & CO	FIXED INCOME SECURITIES	2.100% 07/26/2021 DD 07/25/16	260,000.00	97.31	259,755.60	252,995.60
WELLS FARGO & CO	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 01/23/15	470,000.00	104.99	523,462.50	493,453.00
WELLS FARGO COMMERCIAL C27 A5	FIXED INCOME SECURITIES	3.451% 02/15/2048 DD 03/01/15	970,000.00	101.88	999,040.83	988,197.20
WELLS FARGO COMMERCIAL C28 A4	FIXED INCOME SECURITIES	3.540% 05/15/2048 DD 05/01/15	410,000.00	102.70	436,265.63	421,082.30
WESTROCK MWV LLC	FIXED INCOME SECURITIES	8.200% 01/15/2030 DD 01/18/00	300,000.00	130.55	411,014.42	391,644.00
WESTROCK RKT CO	FIXED INCOME SECURITIES	4.900% 03/01/2022 DD 03/01/13	92,000.00	108.55	101,258.88	99,869.68
WORLD FINANCIAL NETWORK CR A A	FIXED INCOME SECURITIES	2.030% 04/15/2025 DD 07/27/16	1,670,000.00	97.94	1,669,505.85	1,635,631.40
WORLD FINANCIAL NETWORK CR C B	FIXED INCOME SECURITIES	3.570% 08/15/2022 DD 07/19/12	1,386,000.00	102.43	1,385,974.64	1,419,707.52
ZOETIS INC	FIXED INCOME SECURITIES	1.875% 02/01/2018 DD 08/01/13	745,000.00	100.00	744,955.30	745,000.00
Total Blackrock					747,617,086.63	738,303,699.81

Appendix IX

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Camden Asset Management

		Description of investment including maturity date, rate of interest, collateral, par or maturity value						
(a)	(b)	CUSIP	Shares/Par	Price	Cost	Current Value	(e)	
Long Call Option								
	ANTM JAN CAL 135 012017	ANTM 1 C135	444	9.70	95,980.15	430,680.00		
	EXC APR CAL 35 042117	EXC 4 C35	1,071	1.85	88,067.26	198,135.00		
	EXC JAN CAL 35 012017	EXC 1 C35	1,590	1.00	81,090.00	159,000.00		
	HBAN APR CAL 12 042117	HBAN 4 C12	6,229	1.58	118,894.06	984,182.00		
	HBAN APR CAL 13 042117	HBAN 4 C13	637	0.93	4,553.79	59,241.00		
	KEY MAR CAL 14 031717	KEY 3 C14	2,050	4.20	63,550.00	861,000.00		
	KEY MAR CAL 16 031717	KEY 3 C16	2,562	2.42	54,725.34	620,004.00		
	Long Call Option Total				506,860.60	3,312,242.00		
Long Common Stock								
	AMR CORP COM	001ESC102	255,050	1.13	173,558.26	289,048.18		
	JAGUAR MINING INC COM	47009M400	1,502,479	0.43	1,562,687.67	648,343.01		
	KINDER MORGAN INC/DELAWARE COM	49456B101	724,400	20.71	15,512,626.26	15,002,324.00		
	UNAPIX ENTERTAINMENT INC RST	XX9L29289	104,880	0.00	17,546.12	0.00		
	Long Common Stock Total				17,266,418.31	15,939,715.19		
Long Convertible Bond								
	ACORDA THERAPEUTICS CV 1.75% 061521 REG	00484MAA4	5,800,000	76.00	5,920,008.54	4,408,000.00		
	ADVANCED MICRO DEV CV 2.125% 090126 REG	007903BD8	27,885,000	157.69	28,204,243.00	43,971,159.40		
	AEROJET ROCKETDYNE CV 2.25% 121523 144A	007800AA3	5,225,000	97.38	5,212,903.13	5,087,843.75		
	BLACKHAWK NETWORK H CV 1.5% 011522 144A	09238EAA2	9,175,000	102.50	9,131,500.00	9,404,375.00		
	BOTTOMLINE TECHNOLOG CV 1.5% 120117 REG	101388AA4	22,075,000	102.81	22,571,992.06	22,695,859.42		
	BROADSOFT INC CV 1% 090122 REG	11133BAD4	17,550,000	120.81	18,095,735.29	21,202,593.78		
	CARDTRONICS INC CV 1% 120120 REG	14161HAG3	6,335,000	117.50	6,231,939.25	7,443,625.00		
	CHENIERE ENERGY INC CV 4.25% 031545 REG	16411RAG4	20,925,000	60.56	13,423,983.71	12,672,703.16		
	CIENA CORP CV 4% 121520 REG	171779AK7	47,545,000	139.62	64,258,031.87	66,384,706.24		
	CITRIX SYSTEMS INC CV 0.5% 041519 REG	177376AD2	5,550,000	115.75	6,208,427.10	6,424,125.00		
	CLOVIS ONCOLOGY INC CV 2.5% 091521 REG	189464AB6	3,900,000	102.75	3,816,969.00	4,007,250.00		
	CONVERGYS CORP CV DEB 5.75% 091529 REG	212485AE6	7,063,000	226.13	10,161,284.31	15,971,208.75		
	CORNERSTONE ONDEMAND CV 1.5% 070118 REG	21925YAB9	5,125,000	104.00	5,326,245.70	5,330,000.00		
	COWEN GROUP INC CV 3% 031519 REG	223622AB7	5,678,000	99.75	5,783,034.96	5,663,805.00		
	CSG SYSTEMS INTERN CV 4.25% 031536 144A	126349AE9	11,750,000	111.56	11,750,000.00	13,108,593.75		
	DISH NETWORK CORP CV 3.375% 081526 144A	25470MAA7	36,550,000	113.81	38,445,087.02	41,598,468.80		
	ENVESTNET INC CV 1.75% 121519 REG	29404KAA4	7,804,000	95.25	7,842,312.23	7,433,310.00		
	EURONET WORLDWIDE IN CV 1.5% 100144 REG	298736AH2	6,975,000	115.75	8,506,616.15	8,073,562.50		
	EZCORP INC CV 2.125% 061519 REG	302301AB2	18,100,000	96.38	16,705,299.35	17,443,875.00		
	FINISAR CORP CV 0.5% 121533 REG	31787AAM3	4,729,000	118.31	7,036,375.91	8,789,435.63		
	FINISAR CORP CV 0.5% 121536 144A	31787AAN1	10,850,000	100.81	10,850,000.00	10,938,156.25		
	FIREEYE INC CV 1.625% 060135 REG	31816QAD3	1,625,000	90.06	1,318,320.27	1,463,515.62		
	GAIN CAPITAL HOLDI CV 4.125% 120118 REG	36268WAB6	2,160,000	97.25	2,054,248.74	2,100,600.00		
	GENERAL CABLE CO CV 4.5 111529 REG	369300AL2	27,759,000	78.19	20,846,516.49	21,704,068.19		
	IMPAX LABORATORIES INC CV 2% 061522 REG	45256BAE1	22,415,000	78.94	20,512,741.31	17,693,840.67		
	INPHI CORP CV 1.125% 120120 REG	45772FAB3	7,125,000	129.19	8,875,794.66	9,204,609.39		
	INSULET CORPORATIO CV 1.25% 091521 144A	45784PAE1	5,675,000	92.63	5,730,010.93	5,256,468.75		
	INTEGRATED DEVICE CV 0.875% 111522 REG	458118AC0	8,477,000	102.94	8,578,364.90	8,726,011.89		
	INTEL CORP CV JR SUB 2.95% 121535 REG	458140AD2	3,400,000	135.06	4,522,622.20	4,592,125.00		
	INVACARE CORP CV 5% 021521 144A	461203AE1	5,325,000	104.50	5,325,420.00	5,564,625.00		
	J2 GLOBAL COMMUNICA CV 3.25% 061529 REG	48123VAC6	4,525,000	132.12	4,669,674.87	5,978,656.24		
	JAZZ INVESTMENTS I CV 1.875% 081521 REG	472145AB7	9,195,000	95.81	9,887,919.80	8,809,959.38		
	KAMAN CORP CV 3.25% 111517 144A	483548AD5	21,578,000	147.44	26,904,025.29	31,814,063.81		
	KNOWLES CORP CV 3.25% 110121 144A	49926DAA7	15,460,000	116.00	15,577,112.23	17,933,600.00		
	LIBERTY MEDIA CORP CV DEB 3.75% 021530 R	530715AL5	48,974,000	57.75	24,755,832.93	28,282,485.00		
	LIBERTY MEDIA CORP CV DEB 4% 111529 REG	530715AG6	27,956,000	59.50	13,654,422.14	16,633,820.00		
	LIGAND PHARMACEUTIC CV 0.75% 081519 REG	53220KAD0	10,725,000	144.37	13,287,054.42	15,484,218.74		
	MEDICINES COMPANY CV 2.75% 071523 144A	584688AF2	11,100,000	96.19	10,826,466.68	10,676,812.51		
	MICROCHIP TECHNOLO CV 1.625% 021525 REG	595017AD6	30,442,000	129.50	33,246,356.13	39,422,390.00		
	MODUSLINK GLOBAL SO CV 5.25% 030119 REG	60786LAB3	8,335,000	87.00	5,571,136.70	7,251,450.00		
	MOLINA HEALTHCARE CV 1.125% 011520 REG	60855RAC4	23,075,000	143.31	31,283,749.78	33,069,359.38		
	NATIONAL HEALTH INV CV 3.25% 040121 REG	63633DAE4	2,877,000	112.13	3,182,761.40	3,225,836.25		
	NEVRO CORP CV 1.75% 060121 REG	64157FAA1	4,325,000	106.25	4,457,757.50	4,595,312.50		
	NEWMONT MI CV COGUARNT 1.625% 071517 REG	651639AJ5	3,095,000	101.94	3,152,769.50	3,154,965.63		
	NUANCE COMMUNICATION CV 1.5% 110135 REG	67020YAG5	11,180,000	96.94	10,932,146.51	10,837,612.52		
	NUANCE COMMUNICATIONS CV 1% 121535 REG	67020YAK6	14,028,000	90.31	12,324,554.58	12,669,037.53		
	NXP SEMICONDUCTOR NV CV 1% 120119 REG	62952QAB6	27,620,000	113.75	31,397,998.95	31,417,750.00		
	PANDORA MEDIA INC CV 1.75% 120120 REG	698354AB3	13,450,000	102.50	13,507,310.45	13,786,250.00		
	PHOTRONICS INC CV 3.25% 040119 REG	719405AK8	13,188,000	126.25	14,887,394.55	16,649,850.00		
	PRA GROUP INC CV 3% 080120 REG	73640QAB1	12,393,000	94.19	9,620,060.43	11,672,656.91		
	RAMBUS INC CV 1.125% 081518 REG	750917AE6	9,122,000	124.19	10,804,894.06	11,328,383.77		
	RESTORATION HARDWARE CV 0% 061519 144A	761283AA8	9,589,000	85.31	8,473,381.75	8,180,615.65		

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Camden Asset Management

		Description of investment including maturity date, rate of interest, collateral, par or maturity value						
(a)	(b)	CUSIP	Shares/Par	Price	Cost	Current Value		
			(c)		(d)	(e)		
	RTI INTERNATIONAL CV 1.625% 101519 REG	74973WAB3	0	0.00	0.00	0.00		
	SEACOR HOLDINGS INC CV 2.5% 121527 REG	811904AM3	8,437,000	103.25	8,447,046.91	8,711,202.50		
	SERVICESTOURCE INTL I CV 1.5% 080118 REG	81763UAB6	6,750,000	95.75	6,003,102.25	6,463,125.00		
	SHUTTERFLY INC CV 0.25% 051518 REG	82568PAB2	21,416,000	101.19	20,734,679.36	21,670,315.03		
	SPIRIT REALTY CAPI CV 2.875% 051519 REG	84860WAA0	8,825,000	104.06	9,819,176.53	9,183,515.65		
	STILLWATER MINING C CV 1.75% 101532 REG	86074QAL6	30,835,000	127.88	38,008,462.19	39,430,256.25		
	TESLA MOTORS INC CV 1.25% 030121 REG	88160RAC5	25,094,000	86.56	22,193,231.50	21,721,993.79		
	TUTOR PERINI CORP CV 2.875% 061521 144A	901109AC2	725,000	113.94	728,147.22	826,046.87		
	TWITTER INC CV 0.25% 091519 REG	90184LAB8	35,783,000	93.50	32,465,266.82	33,457,104.99		
	TWITTER INC CV 1% 091521 REG	90184LAD4	1,392,000	92.00	1,390,055.38	1,280,640.00		
	VERISIGN INC CV SUB 3.25% 081537 REG	92343EAD4	25,515,000	222.56	31,650,430.70	56,786,821.89		
	VITAMIN SHOPPE INC CV 2.25% 120120 REG	92849EAB7	26,325,000	92.19	26,357,534.97	24,268,359.42		
	WEBMD HEALTH CORP CV 2.625% 061523 144A	94770VAL6	16,800,000	93.75	17,261,248.60	15,750,000.00		
	WORKDAY INC CV 0.75% 071518 REG	98138HAC5	28,494,000	104.88	34,467,283.92	29,883,082.50		
	WORKDAY INC CV 1.5% 071520 REG	98138HAD3	15,975,000	110.25	18,742,997.91	17,612,437.50		
	YAHOO INC CV 0% 120118 REG	984332AF3	766,000	98.81	769,315.00	756,903.75		
	Long Convertible Bond Total				964,688,787.99	1,045,035,411.90		
	Long Convertible Preferreds							
	AMERICAN TOWER CORP 5.25% CV PFD A	03027X308	432,647	104.75	46,696,126.85	45,319,773.25		
	AMERICAN TOWER CORP 5.5% CV PFD	03027X407	166,848	103.63	17,218,389.31	17,289,624.02		
	ANTHEM INC 5.25% CV PFD	036752202	2,622,631	47.03	115,673,247.90	123,342,335.93		
	ARCONIC INC 5.375% CV PFD	03965L308	694,625	30.22	23,394,964.46	20,991,567.50		
	BANK OF AMERICA CORP 7.25% CV PFD L	060505682	39,644	1,155.00	45,525,349.80	45,788,820.00		
	BUNGE LTD 4.875% CV PFD	G16962204	235,115	101.44	23,707,825.72	23,849,477.85		
	CENTERPOINT ENERGY CV PFD FLT 091529 REG	15189T206	1,081,790	67.19	61,944,086.76	72,682,765.67		
	COWEN GROUP INC 5.625% CV PFD A	223622507	6,200	769.37	5,433,007.90	4,770,094.00		
	DOMINION RESOURCES CV 6.75% REG	25746U836	1,546,484	50.60	77,182,661.07	78,252,000.39		
	DOMINION RESOURCES INC 6.375% CV PFD	25746U869	1,086,834	50.46	54,608,343.03	54,841,643.64		
	DTE ENERGY CO 6.5% CV PFD	233331883	703,186	52.60	36,258,085.54	36,987,583.60		
	ENTERTAINMENT PROPERTIES 5.75% CV PFD C	26884U208	654,330	28.42	14,788,443.00	18,597,301.90		
	ENTERTAINMENT PROPERTIES 9% CV PFD E	26884U307	144,895	35.75	5,544,752.73	5,179,996.25		
	EXELON CORP 6.5% CV PFD	30161N127	963,311	48.57	45,183,283.86	46,788,015.27		
	FRONTIER COMMUNICATIONS 11.125% CV PFD A	35906A207	154,189	70.81	12,864,439.57	10,918,508.59		
	GENERAL DATACOMM IND 9% CV PFD 144A	369487202	188,000	0.00	1,188,000.00	0.00		
	GENERAL MOTORS CORP 6.25% CV PFD C *ESCR	370ESC717	223,097	0.00	0.00	0.00		
	GREAT PLAINS ENERGY INC 7% CV PFD 091519	391164878	1,135,950	50.56	57,745,999.30	57,436,471.89		
	HESS CORP 8% CV PFD	42809H404	426,950	73.74	26,522,483.69	31,483,293.00		
	HUNTINGTON BANCSHARES 8.5% CV PFD A	446150401	40,641	1,380.00	51,723,074.74	56,084,580.00		
	ICG FUNDING LLC 6.75% CV PFD	44924Q400	55,000	0.00	586,162.50	0.00		
	KEYCORP 7.75% CV PFD A	493267405	73,536	134.38	9,602,239.62	9,881,400.03		
	L&H CAPITAL TRUST I 4.75% CV PFD 144A	501608202	105,000	0.00	4,755,905.00	0.00		
	LEHMAN BROTHERS HOLDINGS 7.25% CV PFD P	52523J453	18,300	0.00	9,117,879.00	0.00		
	LEHMAN BROTHERS HOLDINGS 8.75% CV PFD Q	52520W218	23,400	0.00	10,074,900.00	0.00		
	LTV CORP 8.25% CV PFD 144A	501921209	80,000	0.00	4,018,750.00	0.00		
	RAYONIER ADV MAT 8% CV PFD A	75508B203	53,700	116.05	5,644,144.88	6,231,885.00		
	STERICYCLE INC 5.25% CV PFD	858912207	55,840	63.31	3,529,838.71	3,535,230.40		
	T-MOBILE USA INC 5.5% CV PFD	872590203	334,166	94.03	30,018,161.21	31,421,628.98		
	TRIBUNE CO CV UNITS 2% 051529 REG ESCROW	896ESC308	345,740	4.50	20,789,263.59	1,555,829.99		
	WELLS FARGO CO 7.5% CV PFD L	949746804	58,258	1,190.00	68,791,498.80	69,327,020.00		
	WINTRUST FINANCIAL CORP 5% CV PFD C	97650W306	18,897	1,802.50	23,527,301.92	34,061,842.50		
	Long Convertible Preferreds Total				913,658,610.46	906,618,779.65		
	Long Preferred Stocks							
	MOTORS LIQUIDATION CO 7.5% PFD *ESCROW*	370ESC121	126,100	0.00	0.00	0.00		
	Long Preferred Stocks Total				0.00	0.00		
	Long Put Option							
	EXC APR PUT 35 042117	EXC 4 P35	3,540	1.65	813,473.53	584,100.00		
	Long Put Option Total				813,473.53	584,100.00		
	Long US T-Bills / T-Notes							
	TREASURY BILL 0% 041317	912796KS7	17,725,000	99.85	17,687,536.57	17,699,027.94		
	Long US T-Bills / T-Notes Total				17,687,536.57	17,699,027.94		
	Cash							
	Cash				1,489,900,865.00	1,489,900,865.00		
	Cash Total				1,489,900,865.00	1,489,900,865.00		
	Camden Asset Management Total				3,404,522,552.46	3,479,090,141.68		

Appendix X

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Golden Capital</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	EB TEMP INV FD	CCT	2,975,490.030	1.0000	2,975,490.03	2,975,490.03
	AFLAC INC	EQUITY	50,102.000	69.6000	3,474,438.59	3,487,099.20
	AT&T INC	EQUITY	239,142.000	42.5300	9,351,489.84	10,170,709.26
	ABBVIE INC	EQUITY	60,831.000	62.6200	3,550,720.58	3,809,237.22
	ALPHABET INC-CL C	EQUITY	11,718.000	771.8200	7,727,187.82	9,044,186.76
	ALPHABET INC-CL A	EQUITY	12,895.000	792.4500	8,888,418.94	10,218,642.75
	ALTRIA GROUP INC	EQUITY	100,728.000	67.6200	5,682,792.97	6,811,227.36
	AMAZON.COM INC	EQUITY	11,328.000	749.8700	8,133,295.94	8,494,527.36
	AMERICAN ELECTRIC POWER CO INC	EQUITY	30,889.000	62.9600	2,076,313.92	1,944,771.44
	AMERICAN TOWER CORP	EQUITY	36,326.000	105.6800	4,201,608.25	3,838,931.68
	AMGEN INC	EQUITY	39,020.000	146.2100	6,152,588.82	5,705,114.20
	APPLE INC	EQUITY	165,139.000	115.8200	12,356,364.59	19,126,398.98
	APPLIED MATERIALS INC	EQUITY	64,782.000	32.2700	1,890,026.70	2,090,515.14
	AVERY DENNISON CORP	EQUITY	46,787.000	70.2200	3,682,435.70	3,285,383.14
	BAKER HUGHES INC	EQUITY	40,062.000	64.9700	2,084,413.48	2,602,828.14
	BANK OF AMERICA CORP	EQUITY	441,972.000	22.1000	7,192,039.73	9,767,581.20
	BANK OF NEW YORK MELLON CORP/T	EQUITY	76,060.000	47.3800	3,083,685.24	3,603,722.80
	BAXTER INTERNATIONAL INC	EQUITY	69,706.000	44.3400	3,309,288.98	3,090,764.04
	BERKSHIRE HATHAWAY INC	EQUITY	51,196.000	162.9800	4,384,679.66	8,343,924.08
	BEST BUY CO INC	EQUITY	78,472.000	42.6700	2,536,322.21	3,348,400.24
	BOEING CO/THE	EQUITY	34,498.000	155.6800	5,105,283.56	5,370,648.64
	BOSTON SCIENTIFIC CORP	EQUITY	126,017.000	21.6300	3,037,407.12	2,725,747.71
	BRISTOL-MYERS SQUIBB CO	EQUITY	54,517.000	58.4400	3,234,422.35	3,185,973.48
	CBRE GROUP INC	EQUITY	128,161.000	31.4900	3,781,032.88	4,035,789.89
	CSX CORP	EQUITY	35,896.000	35.9300	1,256,431.15	1,289,743.28
	CVS HEALTH CORP	EQUITY	67,334.000	78.9100	6,440,833.86	5,313,325.94
	CARDINAL HEALTH INC	EQUITY	43,403.000	71.9700	3,344,376.60	3,123,713.91
	CHEVRON CORP	EQUITY	84,393.000	117.7000	8,587,819.65	9,933,056.10
	CHURCH & DWIGHT CO INC	EQUITY	23,906.000	44.1900	1,057,384.72	1,056,406.14
	CISCO SYSTEMS INC	EQUITY	193,800.000	30.2200	3,521,301.89	5,856,636.00
	CITIGROUP INC	EQUITY	141,030.000	59.4300	6,675,261.17	8,381,412.90
	CITIZENS FINANCIAL GROUP INC	EQUITY	33,402.000	35.6300	1,029,389.52	1,190,113.26
	CLOROX CO/THE	EQUITY	28,403.000	120.0200	3,757,137.37	3,408,928.06
	COCA-COLA CO/THE	EQUITY	59,624.000	41.4600	2,594,177.37	2,472,011.04
	COMCAST CORP	EQUITY	105,538.000	69.0500	5,873,359.88	7,287,398.90
	CONAGRA BRANDS INC	EQUITY	27,527.000	39.5500	1,070,775.52	1,088,692.85
	CONSOLIDATED EDISON INC	EQUITY	14,599.000	73.6800	1,068,473.08	1,075,654.32
	DARDEN RESTAURANTS INC	EQUITY	33,353.000	72.7200	1,955,959.21	2,425,430.16
	DELTA AIR LINES INC	EQUITY	74,460.000	49.1900	2,826,216.68	3,662,687.40
	DEVON ENERGY CORP	EQUITY	25,406.000	45.6700	1,221,632.27	1,160,292.02
	WALT DISNEY CO/THE	EQUITY	56,699.000	104.2200	5,431,368.28	5,909,169.78
	DISCOVER FINANCIAL SERVICES	EQUITY	19,280.000	72.0900	1,087,898.86	1,389,895.20
	DOW CHEMICAL CO/THE	EQUITY	77,537.000	57.2200	3,975,713.55	4,436,667.14
	E*TRADE FINANCIAL CORP	EQUITY	30,435.000	34.6500	1,035,551.60	1,054,572.75
	ECOLAB INC	EQUITY	8,752.000	117.2200	1,067,365.17	1,025,909.44
	EQUINIX INC	EQUITY	8,630.000	357.4100	3,070,649.56	3,084,448.30
	EXELON CORP	EQUITY	137,083.000	35.4900	4,683,798.64	4,865,075.67
	EXPRESS SCRIPTS HOLDING CO	EQUITY	16,956.000	68.7900	1,279,401.03	1,166,403.24
	EXXON MOBIL CORP	EQUITY	147,813.000	90.2600	11,123,900.80	13,341,601.38
	FACEBOOK INC	EQUITY	44,683.000	115.0500	4,987,525.08	5,140,779.15
	FIFTH THIRD BANCORP	EQUITY	56,078.000	26.9700	1,095,188.97	1,512,423.66
	FIRSTENERGY CORP	EQUITY	111,237.000	30.9700	3,967,623.76	3,445,009.89
	FORD MOTOR CO	EQUITY	315,110.000	12.1300	3,881,277.86	3,822,284.30
	GENERAL DYNAMICS CORP	EQUITY	16,215.000	172.6600	2,410,500.59	2,799,681.90
	GENERAL ELECTRIC CO	EQUITY	270,275.000	31.6000	7,638,681.55	8,540,690.00
	GENERAL GROWTH PROPERTIES INC	EQUITY	93,990.000	24.9800	2,757,502.37	2,347,870.20
	GENERAL MOTORS CO	EQUITY	127,513.000	34.8400	3,962,313.47	4,442,552.92
	GILEAD SCIENCES INC	EQUITY	63,666.000	71.6100	6,503,992.24	4,559,122.26
	HP INC	EQUITY	265,267.000	14.8400	3,482,955.71	3,936,562.28
	HEWLETT PACKARD ENTERPRISE CO	EQUITY	46,704.000	23.1400	1,002,807.06	1,080,730.56
	HOME DEPOT INC/THE	EQUITY	60,034.000	134.0800	7,897,960.97	8,049,358.72
	HONEYWELL INTERNATIONAL INC	EQUITY	9,054.000	115.8500	1,027,436.14	1,048,905.90
	HUMANA INC	EQUITY	22,526.000	204.0300	4,440,532.34	4,595,979.78

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Golden Capital</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	ILLINOIS TOOL WORKS INC	EQUITY	12,976.000	122.4600	1,528,135.52	1,589,040.96
	INTEL CORP	EQUITY	218,705.000	36.2700	7,380,018.55	7,932,430.35
	INTERNATIONAL BUSINESS MACHINE	EQUITY	23,767.000	165.9900	3,703,326.14	3,945,084.33
	JPMORGAN CHASE & CO	EQUITY	106,020.000	86.2900	6,794,565.31	9,148,465.80
	JACOBS ENGINEERING GROUP INC	EQUITY	37,116.000	57.0000	1,879,939.58	2,115,612.00
	JOHNSON & JOHNSON	EQUITY	99,526.000	115.2100	10,427,801.98	11,466,390.46
	KROGER CO/THE	EQUITY	136,692.000	34.5100	4,624,725.06	4,717,240.92
	LINEAR TECHNOLOGY CORP	EQUITY	31,523.000	62.3500	1,868,714.44	1,965,459.05
	LOWE'S COS INC	EQUITY	66,345.000	71.1200	5,418,006.30	4,718,456.40
	MACY'S INC	EQUITY	38,099.000	35.8100	1,610,445.27	1,364,325.19
	MARSH & MCLENNAN COS INC	EQUITY	15,305.000	67.5900	1,062,482.29	1,034,464.95
	MCDONALD'S CORP	EQUITY	12,662.000	121.7200	1,574,670.52	1,541,218.64
	MCKESSON CORP	EQUITY	27,577.000	140.4500	5,272,184.29	3,873,189.65
	MERCK & CO INC	EQUITY	124,015.000	58.8700	6,629,987.22	7,300,763.05
	METLIFE INC	EQUITY	92,956.000	53.8900	3,849,679.78	5,009,398.84
	MICROSOFT CORP	EQUITY	261,624.000	62.1400	12,435,540.65	16,257,315.36
	MORGAN STANLEY	EQUITY	98,937.000	42.2500	3,163,647.37	4,180,088.25
	MURPHY OIL CORP	EQUITY	31,982.000	31.1300	1,074,652.77	995,599.66
	NEWMONT MINING CORP	EQUITY	135,331.000	34.0700	5,632,234.78	4,610,727.17
	NEWS CORP	EQUITY	306,825.000	11.8000	3,930,546.00	3,620,535.00
	NVIDIA CORP	EQUITY	45,684.000	106.7400	1,154,800.19	4,876,310.16
	OCCIDENTAL PETROLEUM CORP	EQUITY	19,359.000	71.2300	1,449,993.62	1,378,941.57
	ONEOK INC	EQUITY	14,866.000	57.4100	855,089.35	853,457.06
	ORACLE CORP	EQUITY	95,785.000	38.4500	3,896,430.88	3,682,933.25
	PARKER-HANNIFIN CORP	EQUITY	12,767.000	140.0000	1,462,292.04	1,787,380.00
	PEPSICO INC	EQUITY	47,205.000	104.6300	5,124,020.74	4,939,059.15
	PFIZER INC	EQUITY	237,881.000	32.4800	8,275,131.76	7,726,374.88
	PHILIP MORRIS INTERNATIONAL IN	EQUITY	19,899.000	91.4900	1,967,854.96	1,820,559.51
	PRINCIPAL FINANCIAL GROUP INC	EQUITY	52,761.000	57.8600	2,513,096.12	3,052,751.46
	PROCTER & GAMBLE CO/THE	EQUITY	28,722.000	84.0800	2,252,540.15	2,414,945.76
	PRUDENTIAL FINANCIAL INC	EQUITY	49,838.000	104.0600	3,867,298.04	5,186,142.28
	QUALCOMM INC	EQUITY	16,303.000	65.2000	847,030.82	1,062,955.60
	QUANTA SERVICES INC	EQUITY	41,725.000	34.8500	900,819.65	1,454,116.25
	RANGE RESOURCES CORP	EQUITY	33,988.000	34.3600	1,239,426.80	1,167,827.68
	RAYTHEON CO	EQUITY	7,762.000	142.0000	1,076,872.39	1,102,204.00
	REGIONS FINANCIAL CORP	EQUITY	74,031.000	14.3600	697,209.15	1,063,085.16
	ROBERT HALF INTERNATIONAL INC	EQUITY	36,129.000	48.7800	1,356,707.16	1,762,372.62
	S&P GLOBAL INC	EQUITY	9,366.000	107.5400	1,095,467.96	1,007,219.64
	SCHLUMBERGER LTD	EQUITY	39,392.000	83.9500	3,243,995.03	3,306,958.40
	SIMON PROPERTY GROUP INC	EQUITY	24,561.000	177.6700	5,058,327.01	4,363,752.87
	STANLEY BLACK & DECKER INC	EQUITY	10,619.000	114.6900	1,312,971.34	1,217,893.11
	STAPLES INC	EQUITY	268,999.000	9.0500	2,464,597.13	2,434,440.95
	STARBUCKS CORP	EQUITY	75,069.000	55.5200	4,172,936.36	4,167,830.88
	STATE STREET CORP	EQUITY	14,575.000	77.7200	1,017,096.21	1,132,769.00
	SYNCHRONY FINANCIAL	EQUITY	45,848.000	36.2700	1,574,452.06	1,662,906.96
	TEXAS INSTRUMENTS INC	EQUITY	21,490.000	72.9700	1,512,195.27	1,568,125.30
	3M CO	EQUITY	11,836.000	178.5700	2,090,890.90	2,113,554.52
	TOTAL SYSTEM SERVICES INC	EQUITY	67,637.000	49.0300	3,279,700.62	3,316,242.11
	TRAVELERS COS INC/THE	EQUITY	8,792.000	122.4200	1,068,804.75	1,076,316.64
	TWENTY-FIRST CENTURY FOX INC	EQUITY	74,666.000	28.0400	1,981,560.97	2,093,634.64
	TYSON FOODS INC	EQUITY	61,578.000	61.6800	3,675,461.66	3,798,131.04
	UNITED CONTINENTAL HOLDINGS IN	EQUITY	44,271.000	72.8800	2,134,102.30	3,226,470.48
	UNITED PARCEL SERVICE INC	EQUITY	39,822.000	114.6400	4,225,164.81	4,565,194.08
	UNITED TECHNOLOGIES CORP	EQUITY	13,964.000	109.6200	1,512,283.82	1,530,733.68
	UNITEDHEALTH GROUP INC	EQUITY	48,325.000	160.0400	6,260,528.90	7,733,933.00
	UNUM GROUP	EQUITY	28,234.000	43.9300	867,633.44	1,240,319.62
	VALERO ENERGY CORP	EQUITY	36,592.000	68.3200	1,775,030.83	2,499,965.44
	VERIZON COMMUNICATIONS INC	EQUITY	113,990.000	53.3800	5,273,053.73	6,084,786.20
	WAL-MART STORES INC	EQUITY	93,448.000	69.1200	6,064,216.85	6,459,125.76
	WALGREENS BOOTS ALLIANCE INC	EQUITY	12,270.000	82.7600	958,084.54	1,015,465.20
	WASTE MANAGEMENT INC	EQUITY	54,883.000	70.9100	3,287,321.15	3,891,753.53
	WESTERN UNION CO/THE	EQUITY	122,025.000	21.7200	2,300,504.98	2,650,383.00
	XCEL ENERGY INC	EQUITY	28,895.000	40.7000	1,230,814.42	1,176,026.50

<u>Golden Capital</u>						
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	Description of investment including maturity date, rate of interest, collateral, par or			<u>Cost</u> (d)	<u>Current Value</u> (e)
		<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>		
	XEROX CORP	EQUITY	417,231.000	8.7300	4,537,586.37	3,642,426.63
	AON PLC	EQUITY	9,430.000	111.5300	1,064,783.74	1,051,727.90
	ACCENTURE PLC	EQUITY	38,701.000	117.1300	4,401,984.97	4,533,048.13
	EATON CORP PLC	EQUITY	19,783.000	67.0900	1,365,946.91	1,327,241.47
	MEDTRONIC PLC	EQUITY	70,670.000	71.2300	6,186,830.10	5,033,824.10
	GARMIN LTD	EQUITY	31,047.000	48.4900	1,499,681.41	1,505,469.03
	LYONDELLBASELL INDUSTRIES NV	EQUITY	46,871.000	85.7800	3,894,424.66	4,020,594.38
				Golden Capital Total	479,170,576.28	526,564,298.05

Appendix XI

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Intech</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	(b)	Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	EB TEMP INV FD	CCT	10,718,284.980	1.0000	10,718,284.98	10,718,284.98
	AFLAC INC	EQUITY	74,800.000	69.6000	5,149,542.47	5,206,080.00
	AES CORP/VA	EQUITY	132,900.000	11.6200	1,589,199.62	1,544,298.00
	AT&T INC	EQUITY	260,358.000	42.5300	9,367,744.26	11,073,025.74
	ACTIVISION BLIZZARD INC	EQUITY	298,400.000	36.1100	9,876,269.55	10,775,224.00
	ACUITY BRANDS INC	EQUITY	27,700.000	230.8600	7,005,390.36	6,394,822.00
	ADOBE SYSTEMS INC	EQUITY	70,300.000	102.9500	6,500,935.75	7,237,385.00
	AETNA INC	EQUITY	75,318.000	124.0100	5,427,643.82	9,340,185.18
	AGILENT TECHNOLOGIES INC	EQUITY	126,200.000	45.5600	5,843,127.69	5,749,672.00
	ALBEMARLE CORP	EQUITY	73,900.000	86.0800	6,112,413.41	6,361,312.00
	ALCOA CORP	EQUITY	0.333	28.0800	7.76	9.35
	ALLIANT ENERGY CORP	EQUITY	72,900.000	37.8900	2,866,227.42	2,762,181.00
	ALLSTATE CORP/THE	EQUITY	148,700.000	74.1200	7,062,662.34	11,021,644.00
	ALPHABET INC-CL C	EQUITY	10,406.000	771.8200	7,212,089.91	8,031,558.92
	ALPHABET INC-CL A	EQUITY	10,000.000	792.4500	6,805,696.97	7,924,500.00
	ALTRIA GROUP INC	EQUITY	320,500.000	67.6200	13,886,757.78	21,672,210.00
	AMAZON.COM INC	EQUITY	18,500.000	749.8700	10,673,824.18	13,872,595.00
	AMEREN CORP	EQUITY	77,100.000	52.4600	3,703,128.65	4,044,666.00
	AMERICAN ELECTRIC POWER CO INC	EQUITY	62,500.000	62.9600	3,916,525.42	3,935,000.00
	AMERICAN EXPRESS CO	EQUITY	9,100.000	74.0800	655,305.50	674,128.00
	AMERICAN INTERNATIONAL GROUP I	EQUITY	8,500.000	65.3100	486,300.88	555,135.00
	AMERICAN TOWER CORP	EQUITY	35,300.000	105.6800	3,645,763.73	3,730,504.00
	AMERICAN WATER WORKS CO INC	EQUITY	129,700.000	72.3600	9,655,464.43	9,385,092.00
	AMGEN INC	EQUITY	23,600.000	146.2100	3,489,622.91	3,450,556.00
	AMPHENOL CORP	EQUITY	39,400.000	67.2000	2,527,659.28	2,647,680.00
	ANADARKO PETROLEUM CORP	EQUITY	10,500.000	69.7300	629,170.07	732,165.00
	ANALOG DEVICES INC	EQUITY	8,500.000	72.6200	579,139.36	617,270.00
	ANTHEM INC	EQUITY	15,500.000	143.7700	1,587,777.71	2,228,435.00
	APACHE CORP	EQUITY	105,200.000	63.4700	5,852,600.18	6,677,044.00
	APARTMENT INVESTMENT & MANAGEM	EQUITY	34,600.000	45.4500	1,259,155.88	1,572,570.00
	APPLE INC	EQUITY	356,300.000	115.8200	19,731,121.78	41,266,666.00
	APPLIED MATERIALS INC	EQUITY	311,100.000	32.2700	8,503,428.00	10,039,197.00
	ARCHER-DANIELS-MIDLAND CO	EQUITY	55,400.000	45.6500	2,504,601.59	2,529,010.00
	ARCONIC INC	EQUITY	72,600.000	18.5400	1,581,592.94	1,346,004.00
	ASSURANT INC	EQUITY	35,800.000	92.8600	2,893,086.16	3,324,388.00
	AUTODESK INC	EQUITY	17,300.000	74.0100	1,165,599.98	1,280,373.00
	AUTOMATIC DATA PROCESSING INC	EQUITY	92,100.000	102.7800	5,792,371.56	9,466,038.00
	AUTOZONE INC	EQUITY	5,600.000	789.7900	3,618,178.09	4,422,824.00
	AVALONBAY COMMUNITIES INC	EQUITY	17,600.000	177.1500	2,888,675.57	3,117,840.00
	AVERY DENNISON CORP	EQUITY	63,800.000	70.2200	4,085,722.77	4,480,036.00
	BB&T CORP	EQUITY	11,600.000	47.0200	506,663.22	545,432.00
	BALL CORP	EQUITY	78,400.000	75.0700	4,979,245.05	5,885,488.00
	BANK OF AMERICA CORP	EQUITY	98,452.000	22.1000	1,970,879.22	2,175,789.20
	BANK OF NEW YORK MELLON CORP/T	EQUITY	71,400.000	47.3800	2,849,994.96	3,382,932.00
	CR BARD INC	EQUITY	16,600.000	224.6600	2,777,060.85	3,729,356.00
	BAXTER INTERNATIONAL INC	EQUITY	91,000.000	44.3400	4,258,521.77	4,034,940.00
	BECTON DICKINSON AND CO	EQUITY	54,607.000	165.5500	7,019,701.41	9,040,188.85
	BERKSHIRE HATHAWAY INC	EQUITY	62,761.000	162.9800	7,238,754.03	10,228,787.78
	BEST BUY CO INC	EQUITY	15,300.000	42.6700	586,701.95	652,851.00
	BLACKROCK INC	EQUITY	14,200.000	380.5400	5,228,151.94	5,403,668.00
	BOSTON PROPERTIES INC	EQUITY	4,000.000	125.7800	502,348.06	503,120.00
	BOSTON SCIENTIFIC CORP	EQUITY	255,900.000	21.6300	4,984,792.04	5,535,117.00
	BRISTOL-MYERS SQUIBB CO	EQUITY	32,800.000	58.4400	1,984,899.73	1,916,832.00
	CBS CORP	EQUITY	72,500.000	63.6200	3,781,187.88	4,612,450.00
	CH ROBINSON WORLDWIDE INC	EQUITY	25,600.000	73.2600	1,863,406.04	1,875,456.00
	CIGNA CORP	EQUITY	47,300.000	133.3900	4,474,149.70	6,309,347.00
	CME GROUP INC	EQUITY	67,000.000	115.3500	5,763,235.23	7,728,450.00
	CMS ENERGY CORP	EQUITY	146,600.000	41.6200	5,294,391.01	6,101,492.00
	CSX CORP	EQUITY	36,500.000	35.9300	1,256,777.18	1,311,445.00
	CVS HEALTH CORP	EQUITY	125,723.000	78.9100	8,085,752.92	9,920,801.93
	CA INC	EQUITY	65,900.000	31.7700	2,131,335.25	2,093,643.00
	CABOT OIL & GAS CORP	EQUITY	48,800.000	23.3600	1,058,534.12	1,139,968.00
	CAMPBELL SOUP CO	EQUITY	103,200.000	60.4700	6,160,557.03	6,240,504.00

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Intech</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	(b)	Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	CARDINAL HEALTH INC	EQUITY	82,500.000	71.9700	5,894,057.61	5,937,525.00
	CARMAX INC	EQUITY	15,700.000	64.3900	902,035.22	1,010,923.00
	CATERPILLAR INC	EQUITY	41,800.000	92.7400	3,617,941.46	3,876,532.00
	CENTENE CORP	EQUITY	18,600.000	56.5100	1,110,974.71	1,051,086.00
	CENTERPOINT ENERGY INC	EQUITY	125,200.000	24.6400	2,867,321.78	3,084,928.00
	CENTURYLINK INC	EQUITY	23,400.000	23.7800	713,814.59	556,452.00
	CHARTER COMMUNICATIONS INC	EQUITY	19,500.000	287.9200	5,182,834.26	5,614,440.00
	CHESAPEAKE ENERGY CORP	EQUITY	95,700.000	7.0200	600,815.15	671,814.00
	CHEVRON CORP	EQUITY	74,600.000	117.7000	7,408,441.40	8,780,420.00
	CHURCH & DWIGHT CO INC	EQUITY	20,400.000	44.1900	845,964.15	901,476.00
	CIMAREX ENERGY CO	EQUITY	29,700.000	135.9000	3,530,062.12	4,036,230.00
	CINCINNATI FINANCIAL CORP	EQUITY	100,800.000	75.7500	6,761,246.17	7,635,600.00
	CISCO SYSTEMS INC	EQUITY	42,300.000	30.2200	1,275,270.92	1,278,306.00
	CINTAS CORP	EQUITY	39,700.000	115.5600	2,179,946.47	4,587,732.00
	CITRIX SYSTEMS INC	EQUITY	14,700.000	89.3100	1,182,217.36	1,312,857.00
	CLOROX CO/THE	EQUITY	61,800.000	120.0200	6,450,176.63	7,417,236.00
	COACH INC	EQUITY	191,500.000	35.0200	7,545,726.70	6,706,330.00
	COCA-COLA CO/THE	EQUITY	120,500.000	41.4600	5,191,448.01	4,995,930.00
	COLGATE-PALMOLIVE CO	EQUITY	14,900.000	65.4400	827,013.61	975,056.00
	COMCAST CORP	EQUITY	187,550.000	69.0500	6,910,004.08	12,950,327.50
	COMERICA INC	EQUITY	59,400.000	68.1100	3,328,970.14	4,045,734.00
	CONAGRA BRANDS INC	EQUITY	56,200.000	39.5500	1,612,827.11	2,222,710.00
	CONCHO RESOURCES INC	EQUITY	29,100.000	132.6000	3,488,113.61	3,858,660.00
	CONSOLIDATED EDISON INC	EQUITY	36,700.000	73.6800	2,692,401.96	2,704,056.00
	CONSTELLATION BRANDS INC	EQUITY	118,700.000	153.3100	7,868,150.80	18,197,897.00
	COOPER COS INC/THE	EQUITY	23,900.000	174.9300	4,219,647.41	4,180,827.00
	CORNING INC	EQUITY	147,100.000	24.2700	3,395,795.07	3,570,117.00
	COSTCO WHOLESALE CORP	EQUITY	40,900.000	160.1100	5,309,946.93	6,548,499.00
	CROWN CASTLE INTERNATIONAL COR	EQUITY	17,600.000	86.7700	1,347,887.48	1,527,152.00
	CUMMINS INC	EQUITY	15,400.000	136.6700	2,087,757.87	2,104,718.00
	DR HORTON INC	EQUITY	100,400.000	27.3300	2,838,404.00	2,743,932.00
	DTE ENERGY CO	EQUITY	56,000.000	98.5100	4,155,501.95	5,516,560.00
	DANAHER CORP	EQUITY	32,600.000	77.8400	2,332,869.98	2,537,584.00
	DARDEN RESTAURANTS INC	EQUITY	100.000	72.7200	5,860.82	7,272.00
	DELTA AIR LINES INC	EQUITY	200.000	49.1900	7,174.42	9,838.00
	DENTSPLY SIRONA INC	EQUITY	81,900.000	57.7300	5,000,595.90	4,728,087.00
	DEVON ENERGY CORP	EQUITY	47,000.000	45.6700	2,009,544.44	2,146,490.00
	DIGITAL REALTY TRUST INC	EQUITY	95,100.000	98.2600	9,307,479.98	9,344,526.00
	WALT DISNEY CO/THE	EQUITY	62,400.000	104.2200	4,577,069.35	6,503,328.00
	DISCOVER FINANCIAL SERVICES	EQUITY	58,800.000	72.0900	2,575,925.08	4,238,892.00
	DOLLAR GENERAL CORP	EQUITY	15,200.000	74.0700	1,081,851.74	1,125,864.00
	DOLLAR TREE INC	EQUITY	9,500.000	77.1800	833,279.80	733,210.00
	DOVER CORP	EQUITY	31,500.000	74.9300	2,251,895.39	2,360,295.00
	DOW CHEMICAL CO/THE	EQUITY	63,800.000	57.2200	3,027,922.94	3,650,636.00
	DR PEPPER SNAPPLE GROUP INC	EQUITY	97,800.000	90.6700	7,222,884.22	8,867,526.00
	EI DU PONT DE NEMOURS & CO	EQUITY	10,200.000	73.4000	705,806.89	748,680.00
	DUN & BRADSTREET CORP/THE	EQUITY	14,800.000	121.3200	1,819,141.21	1,795,536.00
	EOG RESOURCES INC	EQUITY	25,400.000	101.1000	2,301,487.25	2,567,940.00
	EQT CORP	EQUITY	18,900.000	65.4000	1,278,924.51	1,236,060.00
	E*TRADE FINANCIAL CORP	EQUITY	27,100.000	34.6500	731,491.06	939,015.00
	EASTMAN CHEMICAL CO	EQUITY	3,800.000	75.2100	252,508.09	285,798.00
	EBAY INC	EQUITY	20,200.000	29.6900	580,749.91	599,738.00
	ECOLAB INC	EQUITY	48,100.000	117.2200	3,784,374.86	5,638,282.00
	EDISON INTERNATIONAL	EQUITY	52,300.000	71.9900	3,312,090.59	3,765,077.00
	EDWARDS LIFESCIENCES CORP	EQUITY	144,700.000	93.7000	11,047,277.78	13,558,390.00
	ELECTRONIC ARTS INC	EQUITY	89,200.000	78.7600	5,532,585.08	7,025,392.00
	EMERSON ELECTRIC CO	EQUITY	59,900.000	55.7500	3,163,632.52	3,339,425.00
	ENERGY CORP	EQUITY	17,300.000	73.4700	1,372,791.95	1,271,031.00
	ENVISION HEALTHCARE CORP	EQUITY	10,900.000	63.2900	720,632.08	689,861.00
	EQUIFAX INC	EQUITY	88,900.000	118.2300	7,010,461.99	10,510,647.00
	EQUINIX INC	EQUITY	40,581.000	357.4100	12,649,657.31	14,504,055.21
	EQUITY RESIDENTIAL	EQUITY	18,200.000	64.3600	1,262,580.78	1,171,352.00
	ESSEX PROPERTY TRUST INC	EQUITY	800.000	232.5000	165,750.73	186,000.00

Western Conference of Teamsters Pension Plan
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(a)	(b)	<u>Asset type</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>
	<u>Identity of issue, borrower, lessor or similar party</u>		(c)		(d)	(e)
	EVERSOURCE ENERGY	EQUITY	15,700.000	55.2300	882,398.28	867,111.00
	EXELON CORP	EQUITY	58,900.000	35.4900	1,986,710.17	2,090,361.00
	EXPEDITORS INTERNATIONAL OF WA	EQUITY	8,700.000	52.9600	415,335.19	460,752.00
	EXTRA SPACE STORAGE INC	EQUITY	41,400.000	77.2400	3,616,752.88	3,197,736.00
	EXXON MOBIL CORP	EQUITY	200,000.000	90.2600	14,202,929.29	18,052,000.00
	FMC CORP	EQUITY	67,900.000	56.5600	3,346,888.78	3,840,424.00
	FACEBOOK INC	EQUITY	169,900.000	115.0500	12,960,518.01	19,546,995.00
	FASTENAL CO	EQUITY	24,200.000	46.9800	1,054,853.10	1,136,916.00
	FEDERAL REALTY INVESTMENT TRUS	EQUITY	22,600.000	142.1100	3,489,586.17	3,211,686.00
	FIDELITY NATIONAL INFORMATION	EQUITY	69,800.000	75.6400	3,644,646.64	5,279,672.00
	FIFTH THIRD BANCORP	EQUITY	55,000.000	26.9700	1,276,024.03	1,483,350.00
	FISERV INC	EQUITY	159,300.000	106.2800	9,591,899.72	16,930,404.00
	FLUOR CORP	EQUITY	81,900.000	52.5200	4,161,262.60	4,301,388.00
	FLOWSERVE CORP	EQUITY	68,700.000	48.0500	3,184,816.21	3,301,035.00
	FORTIVE CORP	EQUITY	11,450.000	53.6300	511,474.67	614,063.50
	FORTUNE BRANDS HOME & SECURITY	EQUITY	66,500.000	53.4600	3,828,700.41	3,555,090.00
	FREEMPORT-MCMORAN INC	EQUITY	278,600.000	13.1900	3,175,059.71	3,674,734.00
	ARTHUR J GALLAGHER & CO	EQUITY	56,600.000	51.9600	2,805,859.51	2,940,936.00
	GENERAL DYNAMICS CORP	EQUITY	28,700.000	172.6600	3,668,428.78	4,955,342.00
	GENERAL ELECTRIC CO	EQUITY	602,700.000	31.6000	16,096,372.47	19,045,320.00
	GENERAL MILLS INC	EQUITY	105,900.000	61.7700	5,597,975.90	6,541,443.00
	GENUINE PARTS CO	EQUITY	32,800.000	95.5400	3,269,343.26	3,133,712.00
	GLOBAL PAYMENTS INC	EQUITY	20,700.000	69.4100	1,516,091.71	1,436,787.00
	GOODYEAR TIRE & RUBBER CO/THE	EQUITY	41,100.000	30.8700	1,224,404.77	1,268,757.00
	HP INC	EQUITY	173,400.000	14.8400	2,757,095.78	2,573,256.00
	HALLIBURTON CO	EQUITY	80,600.000	54.0900	3,792,184.88	4,359,654.00
	HARRIS CORP	EQUITY	26,200.000	102.4700	2,052,922.48	2,684,714.00
	HARTFORD FINANCIAL SERVICES GR	EQUITY	68,500.000	47.6500	2,902,021.52	3,264,025.00
	HASBRO INC	EQUITY	73,700.000	77.7900	5,357,086.92	5,733,123.00
	HELMERICH & PAYNE INC	EQUITY	68,000.000	77.4000	4,157,315.27	5,263,200.00
	HESS CORP	EQUITY	34,600.000	62.2900	1,821,932.12	2,155,234.00
	HEWLETT PACKARD ENTERPRISE CO	EQUITY	276,700.000	23.1400	6,312,929.33	6,402,838.00
	HOME DEPOT INC/THE	EQUITY	146,500.000	134.0800	10,408,823.89	19,642,720.00
	HONEYWELL INTERNATIONAL INC	EQUITY	28,000.000	115.8500	2,954,817.56	3,243,800.00
	HORMEL FOODS CORP	EQUITY	81,500.000	34.8100	2,665,322.83	2,837,015.00
	JB HUNT TRANSPORT SERVICES INC	EQUITY	17,500.000	97.0700	1,423,933.06	1,698,725.00
	HUNTINGTON BANCSHARES INC/OH	EQUITY	27,800.000	13.2200	298,877.64	367,516.00
	ILLINOIS TOOL WORKS INC	EQUITY	55,500.000	122.4600	6,352,128.22	6,796,530.00
	ILLUMINA INC	EQUITY	12,500.000	128.0400	1,695,092.29	1,600,500.00
	INTEL CORP	EQUITY	198,300.000	36.2700	6,244,701.75	7,192,341.00
	INTERCONTINENTAL EXCHANGE INC	EQUITY	46,480.000	56.4200	2,054,460.28	2,622,401.60
	INTERNATIONAL BUSINESS MACHINE	EQUITY	9,100.000	165.9900	1,443,737.54	1,510,509.00
	INTERNATIONAL FLAVORS & FRAGRA	EQUITY	54,000.000	117.8300	6,396,197.30	6,362,820.00
	INTERNATIONAL PAPER CO	EQUITY	48,400.000	53.0600	2,246,939.89	2,568,104.00
	INTERPUBLIC GROUP OF COS INC/T	EQUITY	173,500.000	23.4100	3,707,515.48	4,061,635.00
	INTUIT INC	EQUITY	48,700.000	114.6100	4,192,571.68	5,581,507.00
	INTUITIVE SURGICAL INC	EQUITY	8,700.000	634.1700	5,841,039.90	5,517,279.00
	IRON MOUNTAIN INC	EQUITY	176,500.000	32.4800	6,219,609.80	5,732,720.00
	JPMORGAN CHASE & CO	EQUITY	94,675.000	86.2900	5,141,954.11	8,169,505.75
	JACOBS ENGINEERING GROUP INC	EQUITY	77,400.000	57.0000	4,270,664.15	4,411,800.00
	JOHNSON & JOHNSON	EQUITY	130,100.000	115.2100	10,629,411.63	14,988,821.00
	KLA-TENCOR CORP	EQUITY	11,200.000	78.6800	843,120.31	881,216.00
	KANSAS CITY SOUTHERN	EQUITY	25,200.000	84.8500	2,084,762.48	2,138,220.00
	KELLOGG CO	EQUITY	58,100.000	73.7100	4,378,625.47	4,282,551.00
	KIMBERLY-CLARK CORP	EQUITY	101,100.000	114.1200	11,001,971.23	11,537,532.00
	KIMCO REALTY CORP	EQUITY	182,300.000	25.1600	5,184,770.83	4,586,668.00
	KINDER MORGAN INC/DE	EQUITY	28,400.000	20.7100	606,130.80	588,164.00
	KRAFT HEINZ CO/THE	EQUITY	19,000.000	87.3200	1,582,792.64	1,659,080.00
	KROGER CO/THE	EQUITY	64,500.000	34.5100	1,406,424.97	2,225,895.00
	L BRANDS INC	EQUITY	2,100.000	65.8400	173,646.13	138,264.00
	LKQ CORP	EQUITY	108,700.000	30.6500	3,589,414.82	3,331,655.00
	L-3 COMMUNICATIONS HOLDINGS IN	EQUITY	18,800.000	152.1100	2,814,265.87	2,859,668.00
	LABORATORY CORP OF AMERICA HOL	EQUITY	4,600.000	128.3800	587,284.98	590,548.00

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(a)	(b)	<u>Asset type</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>
	<u>Identity of issue, borrower, lessor or similar party</u>		(c)		(d)	(e)
	LAM RESEARCH CORP	EQUITY	62,800.000	105.7300	5,438,361.82	6,639,844.00
	ESTEE LAUDER COS INC/THE	EQUITY	16,900.000	76.4900	1,425,025.78	1,292,681.00
	LEGGETT & PLATT INC	EQUITY	67,000.000	48.8800	3,193,531.20	3,274,960.00
	LEUCADIA NATIONAL CORP	EQUITY	28,900.000	23.2500	616,576.60	671,925.00
	LOCKHEED MARTIN CORP	EQUITY	81,100.000	249.9400	12,827,034.89	20,270,134.00
	LOEWS CORP	EQUITY	13,200.000	46.8300	547,481.67	618,156.00
	LOWE'S COS INC	EQUITY	93,600.000	71.1200	6,240,009.05	6,656,832.00
	M&T BANK CORP	EQUITY	3,100.000	156.4300	350,188.95	484,933.00
	MACERICH CO/THE	EQUITY	1,900.000	70.8400	142,872.73	134,596.00
	MARATHON OIL CORP	EQUITY	52,300.000	17.3100	827,005.39	905,313.00
	MARSH & MCLENNAN COS INC	EQUITY	124,100.000	67.5900	5,294,573.95	8,387,919.00
	MARRIOTT INTERNATIONAL INC/MD	EQUITY	5,000.000	82.6800	368,342.94	413,400.00
	MARTIN MARIETTA MATERIALS INC	EQUITY	16,000.000	221.5300	3,104,712.78	3,544,480.00
	MASCO CORP	EQUITY	240,000.000	31.6200	6,882,071.23	7,588,800.00
	MASTERCARD INC	EQUITY	47,600.000	103.2500	3,790,696.00	4,914,700.00
	MATTEL INC	EQUITY	241,300.000	27.5500	7,672,130.15	6,647,815.00
	MCCORMICK & CO INC/MD	EQUITY	50,200.000	93.3300	4,502,684.47	4,685,166.00
	MCDONALD'S CORP	EQUITY	79,200.000	121.7200	9,540,243.80	9,640,224.00
	MERCK & CO INC	EQUITY	35,271.000	58.8700	2,026,662.72	2,076,403.77
	METTLER-TOLEDO INTERNATIONAL I	EQUITY	6,000.000	418.5600	2,500,456.88	2,511,360.00
	MICROSOFT CORP	EQUITY	456,000.000	62.1400	17,392,271.54	28,335,840.00
	MICROCHIP TECHNOLOGY INC	EQUITY	101,900.000	64.1500	6,037,507.46	6,536,885.00
	MICRON TECHNOLOGY INC	EQUITY	34,300.000	21.9200	587,859.22	751,856.00
	MID-AMERICA APARTMENT COMMUNIT	EQUITY	8,900.000	97.9200	858,852.53	871,488.00
	MOHAWK INDUSTRIES INC	EQUITY	11,700.000	199.6800	2,106,954.14	2,336,256.00
	MOLSON COORS BREWING CO	EQUITY	21,700.000	97.3100	1,775,867.05	2,111,627.00
	MONDELEZ INTERNATIONAL INC	EQUITY	31,300.000	44.3300	1,311,494.55	1,387,529.00
	MOODY'S CORP	EQUITY	32,000.000	94.2700	2,843,897.10	3,016,640.00
	MORGAN STANLEY	EQUITY	15,200.000	42.2500	621,817.67	642,200.00
	MOTOROLA SOLUTIONS INC	EQUITY	1,500.000	82.8900	104,803.15	124,335.00
	MURPHY OIL CORP	EQUITY	112,300.000	31.1300	3,083,122.17	3,495,899.00
	NASDAQ INC	EQUITY	79,100.000	67.1200	3,577,775.11	5,309,192.00
	NAVIENT CORP	EQUITY	201,700.000	16.4300	2,858,573.29	3,313,931.00
	NETFLIX INC	EQUITY	7,600.000	123.8000	699,880.69	940,880.00
	NEWELL BRANDS INC	EQUITY	107,500.000	44.6500	4,050,469.27	4,799,875.00
	NEWFIELD EXPLORATION CO	EQUITY	130,400.000	40.5000	4,930,527.87	5,281,200.00
	NEWMONT MINING CORP	EQUITY	403,500.000	34.0700	15,059,783.31	13,747,245.00
	NEXTERA ENERGY INC	EQUITY	66,600.000	119.4600	5,789,098.98	7,956,036.00
	NIKE INC	EQUITY	17,800.000	50.8300	1,025,523.75	904,774.00
	NISOURCE INC	EQUITY	234,000.000	22.1400	3,531,597.32	5,180,760.00
	NOBLE ENERGY INC	EQUITY	11,300.000	38.0600	397,862.47	430,078.00
	NORTHERN TRUST CORP	EQUITY	15,500.000	89.0500	1,047,896.51	1,380,275.00
	NORTHROP GRUMMAN CORP	EQUITY	74,700.000	232.5800	10,709,232.68	17,373,726.00
	NUCOR CORP	EQUITY	105,200.000	59.5200	5,098,526.84	6,261,504.00
	NVIDIA CORP	EQUITY	192,900.000	106.7400	6,332,213.07	20,590,146.00
	O'REILLY AUTOMOTIVE INC	EQUITY	39,600.000	278.4100	6,428,047.78	11,025,036.00
	OCCIDENTAL PETROLEUM CORP	EQUITY	45,000.000	71.2300	3,267,361.11	3,205,350.00
	OMNICOM GROUP INC	EQUITY	42,100.000	85.1100	3,497,016.79	3,583,131.00
	ONEOK INC	EQUITY	77,100.000	57.4100	3,768,950.50	4,426,311.00
	ORACLE CORP	EQUITY	12,600.000	38.4500	497,633.11	484,470.00
	PG&E CORP	EQUITY	38,100.000	60.7700	2,113,748.24	2,315,337.00
	PPG INDUSTRIES INC	EQUITY	23,800.000	94.7600	2,373,520.97	2,255,288.00
	PPL CORP	EQUITY	167,900.000	34.0500	6,024,480.82	5,716,995.00
	PVH CORP	EQUITY	19,500.000	90.2400	2,100,680.83	1,759,680.00
	PACCAR INC	EQUITY	10,100.000	63.9000	584,807.69	645,390.00
	PARKER-HANNIFIN CORP	EQUITY	26,800.000	140.0000	3,388,527.66	3,752,000.00
	PAYCHEX INC	EQUITY	101,000.000	60.8800	5,345,699.65	6,148,880.00
	PAYPAL HOLDINGS INC	EQUITY	120,800.000	39.4700	4,422,194.54	4,767,976.00
	PEOPLE'S UNITED FINANCIAL INC	EQUITY	151,800.000	19.3600	2,414,380.51	2,938,848.00
	PEPSICO INC	EQUITY	78,500.000	104.6300	7,021,262.68	8,213,455.00
	PERKINELMER INC	EQUITY	53,400.000	52.1500	2,711,377.43	2,784,810.00
	PFIZER INC	EQUITY	118,430.000	32.4800	3,021,710.40	3,846,606.40
	PHILIP MORRIS INTERNATIONAL IN	EQUITY	66,300.000	91.4900	6,377,671.46	6,065,787.00

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Intech</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	(b) <u>Identity of issue, borrower, lessor or similar party</u>	<u>Asset type</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>
			(c)		(d)	(e)
	PHILLIPS 66	EQUITY	99,535.000	86.4100	8,140,064.30	8,600,819.35
	PINNACLE WEST CAPITAL CORP	EQUITY	48,600.000	78.0300	3,544,103.08	3,792,258.00
	PIONEER NATURAL RESOURCES CO	EQUITY	32,500.000	180.0700	5,517,128.37	5,852,275.00
	PITNEY BOWES INC	EQUITY	74,300.000	15.1900	1,359,896.28	1,128,617.00
	PRAXAIR INC	EQUITY	10,000.000	117.1900	1,190,644.19	1,171,900.00
	PRICELINE GROUP INC/THE	EQUITY	1,400.000	1,466.0600	1,810,060.50	2,052,484.00
	PRINCIPAL FINANCIAL GROUP INC	EQUITY	22,200.000	57.8600	1,277,185.33	1,284,492.00
	PROCTER & GAMBLE CO/THE	EQUITY	76,675.000	84.0800	5,598,570.67	6,446,834.00
	PROGRESSIVE CORP/THE	EQUITY	204,400.000	35.5000	6,546,562.67	7,256,200.00
	PROLOGIS INC	EQUITY	110,600.000	52.7900	5,538,107.78	5,838,574.00
	PRUDENTIAL FINANCIAL INC	EQUITY	6,600.000	104.0600	494,000.48	686,796.00
	PUBLIC SERVICE ENTERPRISE GROU	EQUITY	35,400.000	43.8800	1,365,341.70	1,553,352.00
	PUBLIC STORAGE	EQUITY	30,200.000	223.5000	7,285,770.01	6,749,700.00
	PULTEGROUPO INC	EQUITY	84,000.000	18.3800	1,550,227.04	1,543,920.00
	QORVO INC	EQUITY	20,700.000	52.7300	1,101,308.37	1,091,511.00
	QUALCOMM INC	EQUITY	59,000.000	65.2000	3,937,938.41	3,846,800.00
	QUANTA SERVICES INC	EQUITY	91,700.000	34.8500	2,199,063.80	3,195,745.00
	QUEST DIAGNOSTICS INC	EQUITY	32,500.000	91.9000	2,741,213.86	2,986,750.00
	RANGE RESOURCES CORP	EQUITY	115,600.000	34.3600	4,313,676.84	3,972,016.00
	RAYTHEON CO	EQUITY	95,900.000	142.0000	9,740,127.47	13,617,800.00
	REALTY INCOME CORP	EQUITY	102,800.000	57.4800	6,392,992.03	5,908,944.00
	RED HAT INC	EQUITY	2,500.000	69.7000	181,247.11	174,250.00
	REGIONS FINANCIAL CORP	EQUITY	112,100.000	14.3600	1,375,642.21	1,609,756.00
	REPUBLIC SERVICES INC	EQUITY	154,800.000	57.0500	6,281,802.72	8,831,340.00
	REYNOLDS AMERICAN INC	EQUITY	290,824.000	56.0400	10,292,289.37	16,297,776.96
	ROCKWELL AUTOMATION INC	EQUITY	19,600.000	134.4000	2,339,335.98	2,634,240.00
	ROPER TECHNOLOGIES INC	EQUITY	31,000.000	183.0800	4,471,876.69	5,675,480.00
	ROSS STORES INC	EQUITY	35,800.000	65.6000	1,759,810.54	2,348,480.00
	RYDER SYSTEM INC	EQUITY	7,500.000	74.4400	592,893.06	558,300.00
	S&P GLOBAL INC	EQUITY	72,100.000	107.5400	6,380,870.65	7,753,634.00
	ST JUDE MEDICAL INC	EQUITY	6,500.000	80.1900	520,923.29	521,235.00
	SCANA CORP	EQUITY	101,000.000	73.2800	7,193,869.31	7,401,280.00
	HENRY SCHEIN INC	EQUITY	51,900.000	151.7100	8,351,587.70	7,873,749.00
	SCHLUMBERGER LTD	EQUITY	27,765.000	83.9500	2,065,519.12	2,330,871.75
	CHARLES SCHWAB CORP/THE	EQUITY	40,500.000	39.4700	1,040,962.77	1,598,535.00
	SCRIPPS NETWORKS INTERACTIVE I	EQUITY	45,300.000	71.3700	2,915,507.53	3,233,061.00
	SEMPRA ENERGY	EQUITY	51,500.000	100.6400	4,103,124.44	5,182,960.00
	SHERWIN-WILLIAMS CO/THE	EQUITY	7,700.000	268.7400	2,084,495.61	2,069,298.00
	SIMON PROPERTY GROUP INC	EQUITY	17,500.000	177.6700	3,287,173.18	3,109,225.00
	JM SMUCKER CO/THE	EQUITY	18,200.000	128.0600	2,268,339.18	2,330,692.00
	SNAP-ON INC	EQUITY	7,200.000	171.2700	999,048.43	1,233,144.00
	SOUTHERN CO/THE	EQUITY	54,900.000	49.1900	2,807,875.30	2,700,531.00
	SOUTHWEST AIRLINES CO	EQUITY	98,100.000	49.8400	3,070,777.08	4,889,304.00
	SOUTHWESTERN ENERGY CO	EQUITY	281,500.000	10.8200	2,935,838.93	3,045,830.00
	SPECTRA ENERGY CORP	EQUITY	97,100.000	41.0900	3,940,142.28	3,989,839.00
	STANLEY BLACK & DECKER INC	EQUITY	46,000.000	114.6900	4,891,789.95	5,275,740.00
	STARBUCKS CORP	EQUITY	101,900.000	55.5200	5,914,764.47	5,657,488.00
	STRYKER CORP	EQUITY	17,600.000	119.8100	1,786,984.23	2,108,656.00
	SUNTRUST BANKS INC	EQUITY	43,900.000	54.8500	1,882,928.09	2,407,915.00
	SYMANTEC CORP	EQUITY	189,600.000	23.8900	4,675,943.79	4,529,544.00
	SYSCO CORP	EQUITY	60,200.000	55.3700	2,815,653.63	3,333,274.00
	TJX COS INC/THE	EQUITY	14,100.000	75.1300	908,972.03	1,059,333.00
	TEXAS INSTRUMENTS INC	EQUITY	64,900.000	72.9700	4,448,169.49	4,735,753.00
	THERMO FISHER SCIENTIFIC INC	EQUITY	108,200.000	141.1000	12,903,156.46	15,267,020.00
	3M CO	EQUITY	34,200.000	178.5700	5,034,524.50	6,107,094.00
	TORCHMARK CORP	EQUITY	13,050.000	73.7600	614,192.05	962,568.00
	TOTAL SYSTEM SERVICES INC	EQUITY	115,100.000	49.0300	5,710,909.61	5,643,353.00
	TRACTOR SUPPLY CO	EQUITY	2,300.000	75.8100	209,432.50	174,363.00
	TRANSDIGM GROUP INC	EQUITY	15,100.000	248.9600	3,963,766.46	3,759,296.00
	TRAVELERS COS INC/THE	EQUITY	62,375.000	122.4200	6,117,937.06	7,635,947.50
	TYSON FOODS INC	EQUITY	212,200.000	61.6800	12,148,318.30	13,088,496.00
	UDR INC	EQUITY	14,600.000	36.4800	507,824.16	532,608.00
	US BANCORP	EQUITY	62,300.000	51.3700	2,156,724.32	3,200,351.00

Appendix XII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

MacKav Shields

(a) Identity of issue, borrower, lessor or similar party	(b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Security description	Shares/Par	Price	Cost	Current Value
					(d)	(e)
CASH	CASH & CASH EQUIVALENTS		0.000	1.0000	21,979.95	21,979.95
EB TEMP INV FD	CCT	VAR RT 12/31/49 FEE CL 15	4,421,871.410	1.0000	4,421,871.41	4,421,871.41
ADVANCED DISPOSAL 10/16	FIXED INCOME SECURITIES	COV-LITE TLB	1,332,000.000	100.8130	1,328,670.00	1,342,829.16
AT&T INC	FIXED INCOME SECURITIES	3.600% 02/17/2023 DD 02/09/16	1,100,000.000	100.8520	1,130,349.00	1,109,372.00
AT&T INC	FIXED INCOME SECURITIES	5.000% 03/01/2021 DD 03/01/16	2,670,000.000	107.5510	3,002,334.90	2,871,611.70
ALTRIA GROUP INC	FIXED INCOME SECURITIES	5.375% 01/31/2044 DD 10/31/13	1,115,000.000	115.5120	1,426,714.47	1,287,958.80
AMERICAN AIRLINES 2015-2 CLASS	FIXED INCOME SECURITIES	4.000% 03/22/2029 DD 09/24/15	1,440,118.510	101.5000	1,447,319.10	1,461,720.29
ANHEUSER-BUSCH INBEV FINANCE I	FIXED INCOME SECURITIES	3.650% 02/01/2026 DD 01/25/16	1,425,000.000	101.5190	1,482,028.50	1,446,645.75
APPLE INC	FIXED INCOME SECURITIES	1.550% 08/04/2021 DD 08/04/16	545,000.000	96.6820	544,242.45	526,916.90
APPLE INC	FIXED INCOME SECURITIES	3.850% 08/04/2046 DD 08/04/16	390,000.000	95.8140	388,966.50	373,674.60
ARCELORMITTAL	FIXED INCOME SECURITIES	STEP 10/15/2039 DD 10/08/09	850,000.000	109.7340	909,500.00	932,739.00
BANK OF AMERICA CORP	FIXED INCOME SECURITIES	5.420% 03/15/2017 DD 03/15/07	2,900,000.000	100.7250	3,180,140.00	2,921,025.00
BANK OF AMERICA CORP	FIXED INCOME SECURITIES	5.875% 02/07/2042 DD 02/07/12	195,000.000	120.8650	220,403.85	235,686.75
BANK OF AMERICA CORP	FIXED INCOME SECURITIES	3.300% 01/11/2023 DD 01/11/13	2,300,000.000	100.3340	2,265,937.00	2,307,682.00
BANK OF AMERICA CORP	FIXED INCOME SECURITIES	5.000% 01/21/2044 DD 01/21/14	565,000.000	109.5090	594,594.90	618,725.85
BANK OF AMERICA CORP	FIXED INCOME SECURITIES	4.875% 04/01/2044 DD 04/01/14	180,000.000	108.5070	185,677.20	195,312.60
BARCLAYS BANK PLC	FIXED INCOME SECURITIES	5.140% 10/14/2020 DD 10/14/10	1,375,000.000	105.6110	1,501,005.00	1,452,151.25
BEAR STEARNS COS LLC/THE	FIXED INCOME SECURITIES	5.550% 01/22/2017 DD 11/22/06	2,339,000.000	100.1960	2,574,537.30	2,343,584.44
CVS PASS-THROUGH TRUST 144A	FIXED INCOME SECURITIES	5.926% 01/10/2034 DD 12/21/11	1,921,952.200	114.2320	2,119,682.65	2,195,484.44
CALPINE CORP	FIXED INCOME SECURITIES	5.750% 01/15/2025 DD 07/22/14	870,000.000	96.5000	867,826.57	839,550.00
CITIGROUP INC	FIXED INCOME SECURITIES	6.625% 06/15/2032 DD 06/06/02	200,000.000	121.3090	230,310.00	242,618.00
CITIGROUP INC	FIXED INCOME SECURITIES	4.050% 07/30/2022 DD 02/08/13	2,950,000.000	103.4980	3,025,225.00	3,053,191.00
CITIGROUP INC	FIXED INCOME SECURITIES	4.650% 07/30/2045 DD 07/30/15	465,000.000	105.4050	463,444.38	490,133.25
CITGO PETROLEUM CORP 144A	FIXED INCOME SECURITIES	6.250% 08/15/2022 DD 07/29/14	1,030,000.000	104.0000	1,030,000.00	1,071,200.00
CLIFFS NATURAL RESOURCES INC	FIXED INCOME SECURITIES	5.900% 03/15/2020 DD 03/17/10	1,000,000.000	96.5000	1,032,664.00	965,000.00
COLOMBIA GOVERNMENT INTERNATIO	FIXED INCOME SECURITIES	5.000% 06/15/2045 DD 01/28/15	1,045,000.000	94.8750	1,078,212.50	991,443.75
CONSTELLATION BRANDS INC	FIXED INCOME SECURITIES	4.750% 11/15/2024 DD 11/03/14	770,000.000	106.1500	825,318.85	817,355.00
CONSTELLATION BRANDS INC	FIXED INCOME SECURITIES	3.700% 12/06/2026 DD 12/06/16	665,000.000	97.7040	664,394.85	649,731.60
CONTINENTAL RESOURCES INC/OK	FIXED INCOME SECURITIES	5.000% 09/15/2022 DD 03/08/12	1,170,000.000	100.9390	1,272,375.00	1,180,986.30
DOW CHEMICAL CO/THE	FIXED INCOME SECURITIES	8.550% 05/15/2019 DD 05/13/09	775,000.000	114.6080	995,975.75	888,212.00
EASTMAN CHEMICAL CO	FIXED INCOME SECURITIES	4.650% 10/15/2044 DD 05/15/14	1,200,000.000	99.1750	1,242,660.00	1,190,100.00
KINDER MORGAN INC/DE	FIXED INCOME SECURITIES	7.750% 01/15/2032 DD 01/11/02	1,500,000.000	122.5450	1,886,250.00	1,838,175.00
ENLINK MIDSTREAM PARTNERS LP	FIXED INCOME SECURITIES	2.700% 04/01/2019 DD 03/19/14	2,000,000.000	100.0660	2,018,720.00	2,001,320.00
FMG RESOURCES AUGUST 2006 144A	FIXED INCOME SECURITIES	9.750% 03/01/2022 DD 04/27/15	1,180,000.000	116.0070	1,315,406.25	1,368,882.60
FIRSTENERGY TRANSMISSION 144A	FIXED INCOME SECURITIES	5.450% 07/15/2044 DD 05/19/14	1,350,000.000	106.1570	1,359,598.50	1,433,119.50
FORD MOTOR CO	FIXED INCOME SECURITIES	6.625% 10/01/2028 DD 09/30/98	3,000,000.000	117.5660	3,713,100.00	3,526,980.00
ALLY FINANCIAL INC	FIXED INCOME SECURITIES	8.000% 11/01/2031 DD 12/31/08	1,665,000.000	115.9920	2,092,487.50	1,931,266.80
GENWORTH HOLDINGS INC	FIXED INCOME SECURITIES	4.900% 08/15/2023 DD 08/08/13	1,565,000.000	82.5000	1,386,787.50	1,291,125.00
GLEN MEADOW PASS-THROUGH 144A	FIXED INCOME SECURITIES	VAR RT 02/12/2067 DD 02/12/07	1,375,000.000	77.2500	1,368,125.00	1,062,187.50
GOLDMAN SACHS GROUP INC/THE	FIXED INCOME SECURITIES	6.000% 06/15/2024 DD 06/03/10	3,268,000.000	110.8940	3,807,873.60	3,624,015.92
GOLDMAN SACHS GROUP INC/THE	FIXED INCOME SECURITIES	4.800% 07/08/2044 DD 07/08/14	835,000.000	104.9830	846,725.20	876,608.05
GOLDMAN SACHS GROUP INC/THE	FIXED INCOME SECURITIES	6.750% 10/01/2037 DD 10/03/07	1,625,000.000	123.4850	1,953,396.25	2,006,631.25
HCA INC	FIXED INCOME SECURITIES	5.250% 06/15/2026 DD 03/15/16	75,000.000	103.3750	75,000.00	77,531.25
HASBRO INC	FIXED INCOME SECURITIES	6.350% 03/15/2040 DD 03/11/10	1,250,000.000	116.5420	1,496,512.50	1,456,775.00
HP INC	FIXED INCOME SECURITIES	4.650% 12/09/2021 DD 12/09/11	1,375,000.000	106.7400	1,501,364.80	1,467,675.00
HONEYWELL INTERNATIONAL INC	FIXED INCOME SECURITIES	1.400% 10/30/2019 DD 10/31/16	1,570,000.000	99.0750	1,568,759.70	1,555,475.50
INTERNATIONAL LEASE FINANCE CO	FIXED INCOME SECURITIES	5.875% 08/15/2022 DD 08/21/12	990,000.000	108.5000	1,132,312.50	1,074,150.00
JPMORGAN CHASE & CO	FIXED INCOME SECURITIES	6.400% 05/15/2038 DD 05/22/08	325,000.000	129.5780	408,495.75	421,128.50
JPMORGAN CHASE & CO	FIXED INCOME SECURITIES	4.950% 06/01/2045 DD 05/29/15	215,000.000	106.6310	219,035.55	229,256.65
JPMORGAN CHASE BANK NA	FIXED INCOME SECURITIES	6.000% 10/01/2017 DD 09/24/07	1,475,000.000	103.1980	1,674,685.50	1,522,170.50
KRAFT HEINZ FOODS CO	FIXED INCOME SECURITIES	5.375% 02/10/2020 DD 08/10/12	1,000,000.000	108.3110	1,136,840.00	1,083,110.00
LEVEL 3 FINANCING INC	FIXED INCOME SECURITIES	5.125% 05/01/2023 DD 09/01/15	470,000.000	100.3750	466,235.30	471,762.50
LEVEL 3 FINANCING INC	FIXED INCOME SECURITIES	5.375% 05/01/2025 DD 09/01/15	530,000.000	102.0000	521,175.00	540,600.00
LIBERTY MUTUAL GROUP INC 144A	FIXED INCOME SECURITIES	4.950% 05/01/2022 DD 05/04/12	2,090,000.000	109.1110	2,292,321.90	2,280,419.90
LLOYDS BANKING GROUP PLC	FIXED INCOME SECURITIES	4.582% 12/10/2025 DD 10/06/16	2,221,000.000	100.4830	2,247,318.85	2,231,727.43
MARKEL CORP	FIXED INCOME SECURITIES	3.625% 03/30/2023 DD 03/08/13	1,960,000.000	100.2640	1,951,082.00	1,965,174.40
MARRIOTT INTERNATIONAL INC/MD	FIXED INCOME SECURITIES	3.125% 06/15/2026 DD 06/10/16	1,520,000.000	94.6530	1,550,612.80	1,438,725.60
MASSMUTUAL GLOBAL FUNDING 144A	FIXED INCOME SECURITIES	2.100% 08/02/2018 DD 08/02/13	1,600,000.000	100.8680	1,623,168.00	1,613,888.00
BANK OF AMERICA CORP	FIXED INCOME SECURITIES	6.110% 01/29/2037 DD 01/29/07	1,405,000.000	117.2300	1,625,911.90	1,647,081.50
MICROSOFT CORP	FIXED INCOME SECURITIES	2.000% 08/08/2023 DD 08/08/16	870,000.000	95.5880	867,398.70	831,546.00
MONDELEZ INTERNATIONAL HO 144A	FIXED INCOME SECURITIES	1.625% 10/28/2019 DD 10/28/16	975,000.000	98.0290	972,894.00	955,782.75
MONDELEZ INTERNATIONAL HO 144A	FIXED INCOME SECURITIES	2.000% 10/28/2021 DD 10/28/16	1,100,000.000	95.8040	1,095,941.00	1,053,844.00
MORGAN STANLEY	FIXED INCOME SECURITIES	6.625% 04/01/2018 DD 04/01/08	2,000,000.000	105.7530	2,322,700.00	2,115,060.00
MORGAN STANLEY	FIXED INCOME SECURITIES	4.300% 01/27/2045 DD 01/27/15	930,000.000	99.6570	894,177.40	926,810.10
MORGAN STANLEY	FIXED INCOME SECURITIES	4.875% 11/01/2022 DD 10/23/12	2,800,000.000	107.1740	3,004,512.00	3,000,872.00
MORGAN STANLEY	FIXED INCOME SECURITIES	6.375% 07/24/2042 DD 07/24/12	145,000.000	128.5170	181,044.10	186,349.65
NAVISTAR INTERNATIONAL 8/12	FIXED INCOME SECURITIES		1,485,000.000	101.1500	1,462,725.00	1,502,077.50
NBCUNIVERSAL MEDIA LLC	FIXED INCOME SECURITIES	5.150% 04/30/2020 DD 04/30/11	3,280,000.000	109.3520	3,761,241.60	3,586,745.60
NEWELL BRANDS INC	FIXED INCOME SECURITIES	4.200% 04/01/2026 DD 03/30/16	1,815,000.000	104.3780	1,811,333.70	1,894,460.70
PEACHTREE CORNERS FUNDING 144A	FIXED INCOME SECURITIES	3.976% 02/15/2025 DD 03/17/15	665,000.000	97.5710	665,000.00	648,847.15
PFIZER INC	FIXED INCOME SECURITIES	1.200% 06/01/2018 DD 06/03/16	1,920,000.000	99.7380	1,918,598.40	1,914,969.60
PLAINS ALL AMERICAN PIPELINE L	FIXED INCOME SECURITIES	5.150% 06/01/2042 DD 03/22/12	1,075,000.000	92.7190	1,154,120.00	996,729.25
QUIKRETE 11/16 COV-LITE TLB	FIXED INCOME SECURITIES		340,000.000	100.9170	340,850.00	343,117.80
ROYAL BANK OF SCOTLAND GROUP P	FIXED INCOME SECURITIES	6.000% 12/19/2023 DD 12/19/13	70,000.000	103.8700	74,110.40	72,709.00
ROYAL BANK OF SCOTLAND GROUP P	FIXED INCOME SECURITIES	5.125% 05/28/2042 DD 05/28/14	830,000.000	99.7800	815,980.10	827,576.40
SEALED AIR CORP 144A	FIXED INCOME SECURITIES	4.875% 12/01/2022 DD 11/24/14	1,475,000.000	102.7500	1,519,250.00	1,515,562.50
SERVICE CORP INTERNATIONAL/US	FIXED INCOME SECURITIES	5.375% 01/15/2022 DD 01/15/14	1,455,000.000	104.0000	1,546,217.25	1,513,200.00
JM SMUCKER CO/THE	FIXED INCOME SECURITIES	2.500% 03/15/2020 DD 09/15/15				

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Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

MacKay Shields

(a)	(b)	(c)	(d)	(e)
Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price
(a)	(b)	(c)	Cost	Current Value
VERIZON COMMUNICATIONS INC	FIXED INCOME SECURITIES	3.000% 11/01/2021 DD 10/29/14	285,000.000	100.7290
VOYA FINANCIAL INC	FIXED INCOME SECURITIES	3.650% 06/15/2026 DD 06/13/16	490,000.000	97.7780
WELLS FARGO BANK NA	FIXED INCOME SECURITIES	5.850% 02/01/2037 DD 01/29/07	105,000.000	117.7910
WACHOVIA CORP	FIXED INCOME SECURITIES	5.500% 08/01/2035 DD 08/01/05	230,000.000	110.7250
ANTHEM INC	FIXED INCOME SECURITIES	5.100% 01/15/2044 DD 08/06/13	1,500,000.000	106.5550
WELLS FARGO & CO	FIXED INCOME SECURITIES	5.375% 11/02/2043 DD 10/28/13	275,000.000	110.3650
WELLS FARGO & CO	FIXED INCOME SECURITIES	4.900% 11/17/2045 DD 11/17/15	40,000.000	102.7120
XLIT LTD	FIXED INCOME SECURITIES	5.750% 10/01/2021 DD 09/30/11	781,000.000	111.1330
XEROX CORP	FIXED INCOME SECURITIES	6.350% 05/15/2018 DD 04/28/08	1,300,000.000	105.4280
ZOETIS INC	FIXED INCOME SECURITIES	4.700% 02/01/2043 DD 08/01/13	1,800,000.000	97.3370
HANSON BUILDING 10/16 COV-LITE	FIXED INCOME SECURITIES	TL	1,580,000.000	101.0000
FHLMC POOL #G0-6607	FIXED INCOME SECURITIES	4.500% 06/01/2041 DD 06/01/11	1,748,970.308	108.6890
FHLMC POOL #G0-7849	FIXED INCOME SECURITIES	3.500% 05/01/2044 DD 10/01/14	1,128,990.730	102.9520
FHLMC POOL #G0-8578	FIXED INCOME SECURITIES	4.500% 03/01/2044 DD 03/01/14	1,282,058.292	107.3340
FHLMC POOL #G0-8681	FIXED INCOME SECURITIES	3.500% 12/01/2045 DD 12/01/15	1,202,525.070	102.4740
FHLMC POOL #01-0389	FIXED INCOME SECURITIES	3.500% 08/01/2042 DD 08/01/12	2,209,134.450	103.2050
FNMA POOL #0AJ4994	FIXED INCOME SECURITIES	4.500% 11/01/2041 DD 11/01/11	646,076.200	108.0110
FNMA POOL #0AL4450	FIXED INCOME SECURITIES	4.500% 12/01/2043 DD 11/01/13	1,745,928.670	107.5630
FNMA POOL #0AL4598	FIXED INCOME SECURITIES	4.000% 12/01/2043 DD 12/01/13	1,153,105.649	105.9950
FNMA POOL #0AS1767	FIXED INCOME SECURITIES	4.000% 02/01/2044 DD 01/01/14	2,327,612.505	105.8540
FNMA POOL #0931755	FIXED INCOME SECURITIES	4.500% 08/01/2039 DD 08/01/09	602,504.350	108.5540
FNMA POOL #0AA7666	FIXED INCOME SECURITIES	4.500% 06/01/2039 DD 06/01/09	1,326,129.840	108.0500
FNMA POOL #0AB8931	FIXED INCOME SECURITIES	3.000% 04/01/2043 DD 03/01/13	2,363,189.020	99.9720
FNMA POOL #0MA1356	FIXED INCOME SECURITIES	3.500% 02/01/2043 DD 01/01/13	2,918,771.570	103.1460
FNMA POOL #0MA2764	FIXED INCOME SECURITIES	2.500% 09/01/2046 DD 08/01/16	1,543,258.870	95.2440
FNMA POOL #0AE0995	FIXED INCOME SECURITIES	4.000% 02/01/2041 DD 02/01/11	640,167.746	105.9880
FNMA POOL #0AE3049	FIXED INCOME SECURITIES	4.500% 09/01/2040 DD 09/01/10	1,442,051.328	107.7800
FNMA POOL #0AE6061	FIXED INCOME SECURITIES	4.500% 10/01/2040 DD 09/01/10	1,456,628.582	108.0240
U S TREASURY BOND	FIXED INCOME SECURITIES	3.125% 11/15/2041 DD 11/15/11	680,000.000	101.4880
U S TREASURY BOND	FIXED INCOME SECURITIES	2.750% 11/15/2042 DD 11/15/12	11,400,000.000	94.4490
U S TREASURY BOND	FIXED INCOME SECURITIES	2.875% 08/15/2045 DD 08/15/15	5,195,000.000	96.2310
U S TREASURY BOND	FIXED INCOME SECURITIES	3.000% 11/15/2045 DD 11/15/15	635,000.000	98.6330
U S TREASURY BOND	FIXED INCOME SECURITIES	2.500% 02/15/2046 DD 02/15/16	895,000.000	88.8590
U S TREASURY NOTE	FIXED INCOME SECURITIES	2.000% 11/30/2020 DD 11/30/13	5,270,000.000	101.0350
U S TREASURY NOTE	FIXED INCOME SECURITIES	2.000% 08/31/2021 DD 08/31/14	6,070,000.000	100.3980
U S TREASURY NOTE	FIXED INCOME SECURITIES	2.250% 11/15/2024 DD 11/15/14	10,095,000.000	99.3870
U S TREASURY NOTE	FIXED INCOME SECURITIES	0.500% 01/31/2017 DD 01/31/15	9,000,000.000	100.0110
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.375% 03/31/2020 DD 03/31/15	5,935,000.000	99.4770
U S TREASURY NOTE	FIXED INCOME SECURITIES	2.000% 08/15/2025 DD 08/15/15	670,000.000	96.8670
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.750% 05/15/2023 DD 05/15/13	12,320,000.000	97.3980
U S TREASURY NOTE	FIXED INCOME SECURITIES	2.000% 07/31/2020 DD 07/31/13	1,870,000.000	101.2930
U S TREASURY NOTE	FIXED INCOME SECURITIES	2.125% 08/31/2020 DD 08/31/13	8,180,000.000	101.6170
U S TREASURY NOTE	FIXED INCOME SECURITIES	1.625% 06/30/2020 DD 06/30/15	2,200,000.000	100.0470
BANK OF AMERICA CORP	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 03/10/16	120,000.000	104.5000
BANK OF NEW YORK MELLON CORP/T	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 08/01/16	1,165,000.000	91.7320
CITIGROUP INC	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 04/30/14	1,200,000.000	99.1500
GOLDMAN SACHS GROUP INC/TCHE	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 07/27/16	266,000.000	95.8750
JPMORGAN CHASE & CO	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 03/10/14	1,455,000.000	100.5000
MORGAN STANLEY	PREFERRED SECURITIES	VAR RT 07/29/2049 DD 04/29/14	1,485,000.000	99.0000
WELLS FARGO & CO	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 04/22/14	1,365,000.000	100.5000
WELLS FARGO & CO	PREFERRED SECURITIES	VAR RT 12/29/2049 DD 01/23/15	500,000.000	104.9900
WELLS FARGO CAPITAL X	PREFERRED SECURITIES	5.950% 12/01/2086 DD 12/05/06	270,000.000	104.0000
Total MacKay Shields			257,015,894.47	252,719,335.45

Appendix XIII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Martingale Small Cap</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	(b)	Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	EB TEMP INV FD	CCT	3,300,262.990	1.0000	3,300,262.99	3,300,262.99
	ACNB CORP	EQUITY	4,300.000	31.2500	115,068.34	134,375.00
	ABM INDUSTRIES INC	EQUITY	24,300.000	40.8400	904,309.95	992,412.00
	AG MORTGAGE INVESTMENT TRUST I	EQUITY	46,500.000	17.1100	734,673.35	795,615.00
	ATN INTERNATIONAL INC	EQUITY	15,400.000	80.1300	1,035,283.20	1,234,002.00
	AVX CORP	EQUITY	58,000.000	15.6300	809,813.94	906,540.00
	AARON'S INC	EQUITY	52,900.000	31.9900	1,406,968.74	1,692,271.00
	ADVANCEPIERRE FOODS HOLDINGS I	EQUITY	7,300.000	29.7800	189,167.25	217,394.00
	ADVANCED DISPOSAL SERVICES INC	EQUITY	15,100.000	22.2200	325,767.40	335,522.00
	ADVANCED ENERGY INDUSTRIES INC	EQUITY	33,600.000	54.7500	1,395,735.75	1,839,600.00
	AGREE REALTY CORP	EQUITY	27,000.000	46.0500	1,328,477.81	1,243,350.00
	ALEXANDER'S INC	EQUITY	300.000	426.8700	132,666.83	128,061.00
	ALLEGiant TRAVEL CO	EQUITY	10,300.000	166.4000	1,325,799.41	1,713,920.00
	ALLETE INC	EQUITY	31,900.000	64.1900	1,968,305.95	2,047,661.00
	AMERICAN NATIONAL BANKSHARES I	EQUITY	3,600.000	34.8000	95,062.89	125,280.00
	AMERICAN SOFTWARE INC/GA	EQUITY	24,300.000	10.3300	268,359.48	251,019.00
	AMERICAN STATES WATER CO	EQUITY	7,100.000	45.5600	306,553.44	323,476.00
	AMERISAFE INC	EQUITY	18,600.000	62.3500	1,069,050.58	1,159,710.00
	AMES NATIONAL CORP	EQUITY	2,100.000	33.0000	58,582.33	69,300.00
	ANALOGIC CORP	EQUITY	15,430.000	82.9500	1,335,688.99	1,279,918.50
	ANGIODYNAMICS INC	EQUITY	37,600.000	16.8700	594,990.46	634,312.00
	APPLIED INDUSTRIAL TECHNOLOGIE	EQUITY	29,000.000	59.4000	1,392,475.15	1,722,600.00
	ARES COMMERCIAL REAL ESTATE CO	EQUITY	47,500.000	13.7300	614,721.02	652,175.00
	ARMADA HOFFLER PROPERTIES INC	EQUITY	53,400.000	14.5700	754,329.41	778,038.00
	ARROW FINANCIAL CORP	EQUITY	7,107.000	40.5000	217,960.76	287,833.50
	ARTESIAN RESOURCES CORP	EQUITY	13,200.000	31.9400	417,312.56	421,608.00
	ASPEN TECHNOLOGY INC	EQUITY	40,900.000	54.6800	1,747,235.07	2,236,412.00
	ATKORE INTERNATIONAL GROUP INC	EQUITY	4,900.000	23.9100	108,510.50	117,159.00
	ATRION CORP	EQUITY	1,800.000	507.2000	814,048.57	912,960.00
	AVISTA CORP	EQUITY	43,300.000	39.9900	1,831,500.04	1,731,567.00
	B&G FOODS INC	EQUITY	39,500.000	43.8000	1,722,477.19	1,730,100.00
	BALCHEM CORP	EQUITY	24,800.000	83.9200	1,617,119.36	2,081,216.00
	BALDWIN & LYONS INC	EQUITY	13,300.000	25.2000	354,979.97	335,160.00
	BANCFIRST CORP	EQUITY	10,500.000	93.0500	698,311.48	977,025.00
	BANK OF MARIN BANCORP	EQUITY	3,274.000	69.7500	169,346.03	228,361.50
	BANK MUTUAL CORP	EQUITY	3,600.000	9.4500	34,808.40	34,020.00
	BANKFINANCIAL CORP	EQUITY	14,400.000	14.8200	175,492.25	213,408.00
	BEL FUSE INC	EQUITY	15,100.000	30.9000	312,685.96	466,590.00
	BENCHMARK ELECTRONICS INC	EQUITY	49,100.000	30.5000	1,181,771.57	1,497,550.00
	BERKSHIRE HILLS BANCORP INC	EQUITY	35,100.000	36.8500	954,864.65	1,293,435.00
	BIG 5 SPORTING GOODS CORP	EQUITY	17,700.000	17.3500	328,167.64	307,095.00
	BIG LOTS INC	EQUITY	32,400.000	50.2100	1,714,236.57	1,626,804.00
	BIGLARI HOLDINGS INC	EQUITY	1,660.000	473.2000	720,909.47	785,512.00
	BJ'S RESTAURANTS INC	EQUITY	28,100.000	39.3000	1,134,807.88	1,104,330.00
	BLACKBAUD INC	EQUITY	18,800.000	64.0000	1,273,307.21	1,203,200.00
	BLOOMIN' BRANDS INC	EQUITY	91,800.000	18.0300	1,697,359.80	1,655,154.00
	BOB EVANS FARMS INC/DE	EQUITY	30,100.000	53.2100	1,109,435.35	1,601,621.00
	BOJANGLES' INC	EQUITY	19,800.000	18.6500	338,353.24	369,270.00
	BOSTON BEER CO INC/THE	EQUITY	7,000.000	169.8500	1,142,215.36	1,188,950.00
	BRADY CORP	EQUITY	4,900.000	37.5500	163,238.60	183,995.00
	BRIGHT HORIZONS FAMILY SOLUTIO	EQUITY	23,000.000	70.0200	1,527,809.63	1,610,460.00
	BROOKLINE BANCORP INC	EQUITY	71,100.000	16.4000	975,724.30	1,166,040.00
	BROOKS AUTOMATION INC	EQUITY	80,600.000	17.0700	1,188,508.73	1,375,842.00
	BRYN MAWR BANK CORP	EQUITY	17,700.000	42.1500	547,693.05	746,055.00
	BUFFALO WILD WINGS INC	EQUITY	1,100.000	154.4000	179,602.50	169,840.00
	C&F FINANCIAL CORP	EQUITY	2,600.000	49.8500	115,131.25	129,610.00
	CBIZ INC	EQUITY	50,414.000	13.7000	564,568.82	690,671.80
	CNB FINANCIAL CORP/PA	EQUITY	2,577.000	26.7400	49,903.44	68,908.98
	CRA INTERNATIONAL INC	EQUITY	13,400.000	36.6000	362,221.07	490,440.00
	CSG SYSTEMS INTERNATIONAL INC	EQUITY	26,600.000	48.4000	1,085,193.37	1,287,440.00
	CABOT MICROELECTRONICS CORP	EQUITY	28,200.000	63.1700	1,400,094.12	1,781,394.00
	CALAVO GROWERS INC	EQUITY	13,300.000	61.4000	850,928.76	816,620.00
	CAMBIUM LEARNING GROUP INC	EQUITY	11,600.000	4.9900	60,759.04	57,884.00

Western Conference of Teamsters Pension Plan
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December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Martingale Small Cap</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	CANTEL MEDICAL CORP	EQUITY	21,600.000	78.7500	1,526,924.79	1,701,000.00
	CAPELLA EDUCATION CO	EQUITY	5,400.000	87.8000	354,678.73	474,120.00
	CAPITAL CITY BANK GROUP INC	EQUITY	6,800.000	20.4800	94,965.50	139,264.00
	CAROLINA FINANCIAL CORP	EQUITY	8,259.000	30.7900	180,484.00	254,294.61
	CARROLS RESTAURANT GROUP INC	EQUITY	52,400.000	15.2500	704,712.39	799,100.00
	CASELLA WASTE SYSTEMS INC	EQUITY	54,200.000	12.4100	506,448.66	672,622.00
	CATCHMARK TIMBER TRUST INC	EQUITY	37,400.000	11.2600	452,175.83	421,124.00
	CENTRAL GARDEN & PET CO	EQUITY	18,100.000	33.0900	491,982.46	598,929.00
	CENTRAL GARDEN & PET CO	EQUITY	40,000.000	30.9000	1,009,652.88	1,236,000.00
	CENTRAL PACIFIC FINANCIAL CORP	EQUITY	35,200.000	31.4200	877,875.94	1,105,984.00
	CENTRAL VALLEY COMMUNITY BANCO	EQUITY	15,900.000	19.9600	235,895.43	317,364.00
	CHARTER FINANCIAL CORP/MD	EQUITY	13,600.000	16.6700	187,290.02	226,712.00
	CHASE CORP	EQUITY	9,347.000	83.5500	572,544.45	780,941.85
	CHEESECAKE FACTORY INC/THE	EQUITY	31,400.000	59.8800	1,620,072.63	1,880,232.00
	CHEMED CORP	EQUITY	12,100.000	160.4100	1,732,119.41	1,940,961.00
	CHEMUNG FINANCIAL CORP	EQUITY	1,600.000	36.3500	54,764.43	58,160.00
	CHESAPEAKE UTILITIES CORP	EQUITY	19,300.000	66.9500	1,271,950.57	1,292,135.00
	CHURCHILL DOWNS INC	EQUITY	12,100.000	150.4500	1,740,313.85	1,820,445.00
	CHUY'S HOLDINGS INC	EQUITY	22,700.000	32.4500	765,183.53	736,615.00
	CIRRUS LOGIC INC	EQUITY	26,200.000	56.5400	1,432,167.30	1,481,348.00
	CITY HOLDING CO	EQUITY	6,200.000	67.6000	305,678.28	419,120.00
	CITY OFFICE REIT INC	EQUITY	42,100.000	13.1700	552,287.84	554,457.00
	COCA-COLA BOTTLING CO CONSOLID	EQUITY	1,600.000	178.8500	230,485.52	286,160.00
	COHERENT INC	EQUITY	1,500.000	137.3850	166,073.10	206,077.50
	COLLECTORS UNIVERSE INC	EQUITY	7,200.000	21.2300	158,526.70	152,856.00
	COMMUNITY TRUST BANCORP INC	EQUITY	13,400.000	49.6000	498,111.45	664,640.00
	COMMVAULT SYSTEMS INC	EQUITY	26,400.000	51.4000	1,405,284.92	1,356,960.00
	CONNECTICUT WATER SERVICE INC	EQUITY	7,638.000	55.8500	384,273.40	426,582.30
	CONSOLIDATED COMMUNICATIONS HO	EQUITY	4,900.000	26.8500	128,391.33	131,565.00
	CONVERGYS CORP	EQUITY	57,300.000	24.5600	1,641,591.46	1,407,288.00
	COOPER-STANDARD HOLDINGS INC	EQUITY	14,100.000	103.3800	1,356,025.20	1,457,658.00
	COOPER TIRE & RUBBER CO	EQUITY	11,900.000	38.8500	470,084.90	462,315.00
	CORVEL CORP	EQUITY	4,500.000	36.6000	191,980.27	164,700.00
	COUNTY BANCORP INC	EQUITY	3,100.000	26.9700	75,911.07	83,607.00
	CRACKER BARREL OLD COUNTRY STO	EQUITY	12,000.000	166.9800	1,875,183.36	2,003,760.00
	CULP INC	EQUITY	15,704.000	37.1500	459,759.22	583,403.60
	CURTISS-WRIGHT CORP	EQUITY	20,600.000	98.3600	1,842,166.93	2,026,216.00
	CUTERA INC	EQUITY	5,300.000	17.3500	76,585.00	91,955.00
	DSP GROUP INC	EQUITY	11,300.000	13.0500	121,632.75	147,465.00
	DATALINK CORP	EQUITY	14,100.000	11.2600	147,632.32	158,766.00
	DAVE & BUSTER'S ENTERTAINMENT	EQUITY	13,800.000	56.3000	598,579.26	776,940.00
	DEAN FOODS CO	EQUITY	80,300.000	21.7800	1,468,794.75	1,748,934.00
	DEL FRISCO'S RESTAURANT GROUP	EQUITY	34,531.000	17.0000	527,986.68	587,027.00
	DELTA NATURAL GAS CO INC	EQUITY	7,861.000	29.3300	202,075.87	230,563.13
	DENNY'S CORP	EQUITY	90,300.000	12.8300	999,751.50	1,158,549.00
	DINEEQUITY INC	EQUITY	21,700.000	77.0000	1,668,408.67	1,670,900.00
	DONEGAL GROUP INC	EQUITY	13,100.000	17.4800	213,269.54	228,988.00
	EMC INSURANCE GROUP INC	EQUITY	7,900.000	30.0100	219,779.47	237,079.00
	EASTERLY GOVERNMENT PROPERTIES	EQUITY	47,300.000	20.0200	938,835.13	946,946.00
	EASTGROUP PROPERTIES INC	EQUITY	22,300.000	73.8400	1,640,708.31	1,646,632.00
	PERRY ELLIS INTERNATIONAL INC	EQUITY	15,900.000	24.9100	320,165.76	396,069.00
	EMCOR GROUP INC	EQUITY	11,900.000	70.7600	664,460.70	842,044.00
	EMPLOYERS HOLDINGS INC	EQUITY	19,649.000	39.6000	561,524.81	778,100.40
	ENERSYS	EQUITY	12,000.000	78.1000	763,921.97	937,200.00
	ENNIS INC	EQUITY	44,200.000	17.3500	730,801.33	766,870.00
	ENTEGRIS INC	EQUITY	8,400.000	17.9000	152,199.60	150,360.00
	ENTERPRISE FINANCIAL SERVICES	EQUITY	24,500.000	43.0000	732,302.64	1,053,500.00
	ESSA BANCORP INC	EQUITY	9,300.000	15.7200	130,362.72	146,196.00
	EVERTEC INC	EQUITY	34,400.000	17.7500	587,899.05	610,600.00
	EXA CORP	EQUITY	22,000.000	15.3600	322,459.04	337,920.00
	EXACTECH INC	EQUITY	17,100.000	27.3000	479,533.21	466,830.00
	FTD COS INC	EQUITY	24,500.000	23.8400	596,543.59	584,080.00
	FTI CONSULTING INC	EQUITY	37,000.000	45.0800	1,602,261.22	1,667,960.00
	FAIR ISAAC CORP	EQUITY	15,700.000	119.2200	1,991,182.96	1,871,754.00

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(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	FARMERS CAPITAL BANK CORP	EQUITY	12,000.000	42.0500	432,501.68	504,600.00
	FIDELITY SOUTHERN CORP	EQUITY	5,100.000	23.6700	97,661.04	120,717.00
	FINANCIAL INSTITUTIONS INC	EQUITY	20,100.000	34.2000	597,642.21	687,420.00
	FIRST BANCORP/SOUTHERN PINES N	EQUITY	16,500.000	27.1400	307,897.24	447,810.00
	FIRST BUSINESS FINANCIAL SERVI	EQUITY	6,400.000	23.7200	147,483.41	151,808.00
	FIRST CITIZENS BANCSHARES INC/	EQUITY	5,500.000	355.0000	1,472,752.18	1,952,500.00
	FIRST COMMUNITY BANCSHARES INC	EQUITY	12,900.000	30.1400	303,450.49	388,806.00
	FIRST DEFIANCE FINANCIAL CORP	EQUITY	13,193.000	50.7400	578,102.47	669,412.82
	FIRST FINANCIAL CORP/IN	EQUITY	12,343.000	52.8000	512,160.04	651,710.40
	FIRST INTERSTATE BANCSYSTEM IN	EQUITY	25,100.000	42.5500	738,326.73	1,068,005.00
	FIRST MID-ILLINOIS BANCSHARES	EQUITY	10,400.000	34.0000	280,030.31	353,600.00
	1ST SOURCE CORP	EQUITY	20,363.000	44.6600	760,883.18	909,411.58
	FIVE9 INC	EQUITY	4,200.000	14.1900	52,878.00	59,598.00
	FLEXSTEEL INDUSTRIES INC	EQUITY	8,698.000	61.6700	415,418.64	536,405.66
	FLUSHING FINANCIAL CORP	EQUITY	24,300.000	29.3900	547,262.51	714,177.00
	FORRESTER RESEARCH INC	EQUITY	2,600.000	42.9500	103,569.17	111,670.00
	FORWARD AIR CORP	EQUITY	26,400.000	47.3800	1,228,827.52	1,250,832.00
	FOUR CORNERS PROPERTY TRUST IN	EQUITY	21,944.000	20.5200	451,385.03	450,290.88
	FRANKLIN STREET PROPERTIES COR	EQUITY	117,900.000	12.9600	1,476,019.47	1,527,984.00
	GETTY REALTY CORP	EQUITY	39,000.000	25.4900	910,310.33	994,110.00
	GLADSTONE COMMERCIAL CORP	EQUITY	38,300.000	20.1000	685,054.70	769,830.00
	GLOBAL BRASS & COPPER HOLDINGS	EQUITY	26,600.000	34.3000	762,249.88	912,380.00
	GOVERNMENT PROPERTIES INCOME T	EQUITY	43,922.000	19.0650	1,028,252.73	837,372.93
	GREAT AJAX CORP	EQUITY	32,000.000	13.2700	446,889.78	424,640.00
	GREAT SOUTHERN BANCORP INC	EQUITY	13,300.000	54.6500	568,506.80	726,845.00
	GUARANTY BANCORP	EQUITY	6,800.000	24.2000	118,366.43	164,560.00
	HSN INC	EQUITY	34,600.000	34.3000	1,585,122.71	1,186,780.00
	HACKETT GROUP INC/THE	EQUITY	34,100.000	17.6600	532,001.41	602,206.00
	HAEMONETICS CORP	EQUITY	43,700.000	40.2000	1,545,769.63	1,756,740.00
	HALLMARK FINANCIAL SERVICES IN	EQUITY	5,388.000	11.6300	55,825.50	62,662.44
	HALYARD HEALTH INC	EQUITY	6,000.000	36.9800	204,420.00	221,880.00
	HANMI FINANCIAL CORP	EQUITY	36,500.000	34.9000	912,357.23	1,273,550.00
	HAVERTY FURNITURE COS INC	EQUITY	25,700.000	23.7000	519,297.94	609,090.00
	HAWAIIAN HOLDINGS INC	EQUITY	34,600.000	57.0000	1,637,717.77	1,972,200.00
	HAWKINS INC	EQUITY	3,300.000	53.9500	141,130.76	178,035.00
	HEALTHSOUTH CORP	EQUITY	43,200.000	41.2400	1,816,208.15	1,781,568.00
	HEARTLAND FINANCIAL USA INC	EQUITY	26,200.000	48.0000	962,191.75	1,257,600.00
	HERITAGE COMMERCE CORP	EQUITY	31,300.000	14.4300	361,357.42	451,659.00
	HERITAGE FINANCIAL CORP/WA	EQUITY	35,400.000	25.7500	666,796.66	911,550.00
	HESKA CORP	EQUITY	7,100.000	71.6000	364,236.77	508,360.00
	HIBBETT SPORTS INC	EQUITY	16,900.000	37.3000	600,242.65	630,370.00
	HINGHAM INSTITUTION FOR SAVING	EQUITY	1,800.000	196.7800	269,133.07	354,204.00
	HOME BANCORP INC	EQUITY	3,503.000	38.6100	100,409.43	135,250.83
	HOMESTREET INC	EQUITY	26,600.000	31.6000	613,177.60	840,560.00
	HOOKER FURNITURE CORP	EQUITY	15,300.000	37.9500	356,333.56	580,635.00
	HUB GROUP INC	EQUITY	7,200.000	43.7500	294,923.24	315,000.00
	HURON CONSULTING GROUP INC	EQUITY	21,000.000	50.6500	1,284,775.56	1,063,650.00
	ICF INTERNATIONAL INC	EQUITY	20,600.000	55.2000	843,733.13	1,137,120.00
	ICU MEDICAL INC	EQUITY	12,300.000	147.3500	1,527,717.11	1,812,405.00
	IDACORP INC	EQUITY	20,300.000	80.5500	1,614,751.54	1,635,165.00
	INDEPENDENT BANK CORP/MI	EQUITY	26,800.000	21.7000	452,506.52	581,560.00
	INFINITY PROPERTY & CASUALTY C	EQUITY	11,400.000	87.9000	937,126.47	1,002,060.00
	INFREIT INC	EQUITY	4,700.000	17.9100	79,954.05	84,177.00
	INSIGHT ENTERPRISES INC	EQUITY	33,200.000	40.4400	1,009,609.72	1,342,608.00
	INNOSPEC INC	EQUITY	21,300.000	68.5000	1,233,836.73	1,459,050.00
	INNOPHOS HOLDINGS INC	EQUITY	21,800.000	52.2600	879,117.20	1,139,268.00
	INSPERITY INC	EQUITY	14,500.000	70.9500	1,037,489.41	1,028,775.00
	INTEGRA LIFESCIENCES HOLDINGS	EQUITY	21,100.000	85.7900	1,779,462.44	1,810,169.00
	INTERDIGITAL INC/PA	EQUITY	15,600.000	91.3500	1,012,237.71	1,425,060.00
	INVESTORS TITLE CO	EQUITY	1,600.000	158.1800	156,807.60	253,088.00
	J&J SNACK FOODS CORP	EQUITY	12,800.000	133.4300	1,557,442.84	1,707,904.00
	J ALEXANDER'S HOLDINGS INC	EQUITY	6,000.000	10.7500	60,784.20	64,500.00
	JACK IN THE BOX INC	EQUITY	17,300.000	111.6400	1,687,872.03	1,931,372.00
	J2 GLOBAL INC	EQUITY	25,000.000	81.8000	1,713,007.44	2,045,000.00

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Small Cap

(a)	Identity of issue, borrower, lessor or similar party (b)	Description of investment including maturity date, rate of interest, collateral, par or				
		Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	KMG CHEMICALS INC	EQUITY	14,300.000	38.8900	407,587.12	556,127.00
	KAMAN CORP	EQUITY	14,200.000	48.9300	620,605.62	694,806.00
	KELLY SERVICES INC	EQUITY	8,700.000	22.9200	169,940.58	199,404.00
	KIMBALL ELECTRONICS INC	EQUITY	36,200.000	18.2000	522,019.15	658,840.00
	KNOLL INC	EQUITY	56,500.000	27.9300	1,418,934.50	1,578,045.00
	LCNB CORP	EQUITY	4,387.000	23.2500	77,270.79	101,997.75
	LHC GROUP INC	EQUITY	6,700.000	45.7000	268,228.38	306,190.00
	LANCASTER COLONY CORP	EQUITY	12,400.000	141.3900	1,601,455.67	1,753,236.00
	LEMAITRE VASCULAR INC	EQUITY	22,500.000	25.3400	396,704.61	570,150.00
	LEXINGTON REALTY TRUST	EQUITY	113,200.000	10.8000	1,194,209.48	1,222,560.00
	LIQUIDITY SERVICES INC	EQUITY	25,500.000	9.7500	238,344.70	248,625.00
	LITTELFUSE INC	EQUITY	8,900.000	151.7700	1,063,349.20	1,350,753.00
	LUMINEX CORP	EQUITY	44,100.000	20.2300	961,894.00	892,143.00
	MGE ENERGY INC	EQUITY	30,300.000	65.3000	1,712,416.88	1,978,590.00
	MSA SAFETY INC	EQUITY	26,800.000	69.3300	1,496,394.91	1,858,044.00
	MTS SYSTEMS CORP	EQUITY	1,900.000	56.7000	90,839.00	107,730.00
	MTGE INVESTMENT CORP	EQUITY	63,800.000	15.7000	1,109,020.16	1,001,660.00
	MYR GROUP INC	EQUITY	19,300.000	37.6800	568,989.79	727,224.00
	MACK-CALI REALTY CORP	EQUITY	55,600.000	29.0200	1,544,535.83	1,613,512.00
	MAGELLAN HEALTH INC	EQUITY	10,998.000	75.2500	657,326.79	827,599.50
	MANTECH INTERNATIONAL CORP/VA	EQUITY	29,100.000	42.2500	1,163,872.18	1,229,475.00
	MARCUS CORP/THE	EQUITY	28,200.000	31.5000	634,056.93	888,300.00
	MARTEN TRANSPORT LTD	EQUITY	26,500.000	23.3000	666,393.52	617,450.00
	MASIMO CORP	EQUITY	27,700.000	67.4000	1,561,376.57	1,866,980.00
	MCGRATH RENTCORP	EQUITY	5,900.000	39.1900	185,579.18	231,221.00
	MEDIFAST INC	EQUITY	19,100.000	41.6300	675,905.28	795,133.00
	MENTOR GRAPHICS CORP	EQUITY	59,400.000	36.8900	1,280,294.44	2,191,266.00
	MERCANTILE BANK CORP	EQUITY	11,065.000	37.7000	283,391.22	417,150.50
	MERIDIAN BIOSCIENCE INC	EQUITY	60,000.000	17.7000	1,163,868.60	1,062,000.00
	MERIT MEDICAL SYSTEMS INC	EQUITY	37,500.000	26.5000	875,882.07	993,750.00
	META FINANCIAL GROUP INC	EQUITY	10,800.000	102.9000	622,851.69	1,111,320.00
	METHODE ELECTRONICS INC	EQUITY	5,200.000	41.3500	178,475.96	215,020.00
	MICROSTRATEGY INC	EQUITY	9,000.000	197.4000	1,491,671.31	1,776,600.00
	MIDDLESEX WATER CO	EQUITY	23,700.000	42.9400	908,254.62	1,017,678.00
	MIDLAND STATES BANCORP INC	EQUITY	8,600.000	36.1800	220,261.91	311,148.00
	MIDWESTONE FINANCIAL GROUP INC	EQUITY	8,100.000	37.6000	254,316.64	304,560.00
	MONMOUTH REAL ESTATE INVESTMEN	EQUITY	45,800.000	15.2400	635,331.60	697,992.00
	MONOLITHIC POWER SYSTEMS INC	EQUITY	9,600.000	81.9300	702,518.47	786,528.00
	MONOTYPE IMAGING HOLDINGS INC	EQUITY	4,700.000	19.8500	97,371.78	93,295.00
	MUTUALFIRST FINANCIAL INC	EQUITY	3,252.000	33.1000	90,480.33	107,641.20
	NIC INC	EQUITY	66,200.000	23.9000	1,548,283.51	1,582,180.00
	NVE CORP	EQUITY	5,600.000	71.4300	325,501.88	400,008.00
	NACCO INDUSTRIES INC	EQUITY	8,500.000	90.5500	507,697.48	769,675.00
	NATHAN'S FAMOUS INC	EQUITY	5,262.000	64.9000	256,098.46	341,503.80
	NATIONAL BANKSHARES INC	EQUITY	1,800.000	43.4500	62,575.60	78,210.00
	NATIONAL CINEMEDIA INC	EQUITY	64,600.000	14.7300	993,328.41	951,558.00
	NATIONAL COMMERCE CORP	EQUITY	4,200.000	37.1500	108,828.09	156,030.00
	NATIONAL HEALTHCARE CORP	EQUITY	12,700.000	75.7900	823,257.95	962,533.00
	NATIONAL GENERAL HOLDINGS CORP	EQUITY	52,400.000	24.9900	1,153,982.38	1,309,476.00
	NATIONAL HEALTH INVESTORS INC	EQUITY	21,500.000	74.1700	1,704,550.71	1,594,655.00
	NATIONAL PRESTO INDUSTRIES INC	EQUITY	10,300.000	106.4000	939,366.62	1,095,920.00
	NAVIGATORS GROUP INC/THE	EQUITY	11,500.000	117.7500	1,058,183.11	1,354,125.00
	NATUS MEDICAL INC	EQUITY	36,700.000	34.8000	1,412,579.66	1,277,160.00
	NAVIGANT CONSULTING INC	EQUITY	4,900.000	26.1800	129,336.40	128,282.00
	NEOGEN CORP	EQUITY	12,000.000	66.0000	683,218.01	792,000.00
	NEXPOINT RESIDENTIAL TRUST INC	EQUITY	20,500.000	22.3400	434,640.12	457,970.00
	NORTHRIM BANCORP INC	EQUITY	7,200.000	31.6000	190,588.04	227,520.00
	NORTHWEST BANCSHARES INC	EQUITY	88,100.000	18.0300	1,338,648.78	1,588,443.00
	NORTHWEST NATURAL GAS CO	EQUITY	28,700.000	59.8000	1,800,416.50	1,716,260.00
	NORTHWESTERN CORP	EQUITY	34,200.000	56.8700	2,033,313.59	1,944,954.00
	NOVANTA INC	EQUITY	26,929.000	21.0000	438,546.31	565,509.00
	NUTRACEUTICAL INTERNATIONAL CO	EQUITY	8,800.000	34.9500	228,462.28	307,560.00
	OCEANFIRST FINANCIAL CORP	EQUITY	32,000.000	30.0300	630,578.12	960,960.00
	OIL-DRI CORP OF AMERICA	EQUITY	4,673.000	38.2100	175,042.07	178,555.33

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Martingale Small Cap</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	OLD LINE BANCSHARES INC	EQUITY	7,637.000	23.9800	157,914.15	183,135.26
	OMNICELL INC	EQUITY	40,000.000	33.9000	1,492,932.93	1,356,000.00
	ONE GAS INC	EQUITY	30,100.000	63.9600	1,906,026.04	1,925,196.00
	ONE LIBERTY PROPERTIES INC	EQUITY	24,300.000	25.1200	606,938.27	610,416.00
	OTTER TAIL CORP	EQUITY	31,218.000	40.8000	1,081,424.68	1,273,694.40
	OWENS & MINOR INC	EQUITY	48,800.000	35.2900	1,703,896.31	1,722,152.00
	OWENS REALTY MORTGAGE INC	EQUITY	2,700.000	18.5200	49,153.50	50,004.00
	PC CONNECTION INC	EQUITY	17,400.000	28.0900	449,836.50	488,766.00
	PS BUSINESS PARKS INC	EQUITY	15,300.000	116.5200	1,688,147.09	1,782,756.00
	PACIFIC CONTINENTAL CORP	EQUITY	8,300.000	21.8500	163,231.92	181,355.00
	PAPA JOHN'S INTERNATIONAL CORP	EQUITY	22,300.000	85.5800	1,679,247.50	1,908,434.00
	PAREXEL INTERNATIONAL CORP	EQUITY	8,200.000	65.7200	551,970.06	538,904.00
	PEAPACK GLADSTONE FINANCIAL CO	EQUITY	14,600.000	30.8800	369,874.89	450,848.00
	PENNS WOODS BANCORP INC	EQUITY	1,600.000	50.5000	73,584.66	80,800.00
	PENNYMAC MORTGAGE INVESTMENT T	EQUITY	26,700.000	16.3700	448,576.70	437,079.00
	PENNYMAC FINANCIAL SERVICES IN	EQUITY	14,100.000	16.6500	259,819.22	234,765.00
	PEOPLES BANCORP INC/OH	EQUITY	19,129.000	32.4600	453,558.07	620,927.34
	PEOPLES FINANCIAL SERVICES COR	EQUITY	2,300.000	48.7000	96,486.84	112,010.00
	PEOPLE'S UTAH BANCORP	EQUITY	17,036.000	26.8500	323,173.74	457,416.60
	PERFICIENT INC	EQUITY	39,900.000	17.4900	827,635.88	697,851.00
	PERFORMANCE FOOD GROUP CO	EQUITY	42,700.000	24.0000	1,042,885.09	1,024,800.00
	PHOTRONICS INC	EQUITY	9,800.000	11.3000	93,884.00	110,740.00
	PLANTRONICS INC	EQUITY	7,300.000	54.7600	369,595.67	399,748.00
	PLEXUS CORP	EQUITY	30,600.000	54.0400	1,412,867.48	1,653,624.00
	POPEYES LOUISIANA KITCHEN INC	EQUITY	25,300.000	60.4800	1,443,560.11	1,530,144.00
	PORTLAND GENERAL ELECTRIC CO	EQUITY	45,800.000	43.3300	1,983,692.89	1,984,514.00
	POTBELLY CORP	EQUITY	36,100.000	12.9000	476,586.13	465,690.00
	POWELL INDUSTRIES INC	EQUITY	11,300.000	39.0000	414,815.87	440,700.00
	POWER INTEGRATIONS INC	EQUITY	16,800.000	67.8500	1,032,849.33	1,139,880.00
	PREFERRED BANK/LOS ANGELES CA	EQUITY	14,700.000	52.4200	497,829.70	770,574.00
	PREMIER FINANCIAL BANCORP INC	EQUITY	5,625.400	20.1000	90,099.15	113,070.54
	PRESTIGE BRANDS HOLDINGS INC	EQUITY	19,700.000	52.1000	999,567.92	1,026,370.00
	PRICESMART INC	EQUITY	1,300.000	83.5000	102,349.00	108,550.00
	PRIMO WATER CORP	EQUITY	4,200.000	12.2800	51,179.94	51,576.00
	PROGRESS SOFTWARE CORP	EQUITY	56,100.000	31.9300	1,608,569.16	1,791,273.00
	PROVIDENT FINANCIAL HOLDINGS I	EQUITY	10,600.000	20.2200	204,870.54	214,332.00
	PROVIDENT FINANCIAL SERVICES I	EQUITY	56,700.000	28.3000	1,159,375.99	1,604,610.00
	QCR HOLDINGS INC	EQUITY	13,608.000	43.3000	467,853.24	589,226.40
	QAD INC	EQUITY	10,600.000	30.4000	206,915.98	322,240.00
	RMR GROUP INC/THE	EQUITY	11,268.000	39.5000	413,029.86	445,086.00
	REIS INC	EQUITY	2,200.000	22.2500	46,542.21	48,950.00
	RENASANT CORP	EQUITY	42,400.000	42.2200	1,389,357.50	1,790,128.00
	REPUBLIC BANCORP INC/KY	EQUITY	8,500.000	39.5400	272,425.93	336,090.00
	RESOURCES CONNECTION INC	EQUITY	10,000.000	19.2500	150,954.72	192,500.00
	RIGHTSIDE GROUP LTD	EQUITY	19,000.000	8.2700	222,532.14	157,130.00
	RUDOLPH TECHNOLOGIES INC	EQUITY	37,000.000	23.3500	660,883.05	863,950.00
	RUTH'S HOSPITALITY GROUP INC	EQUITY	47,400.000	18.3000	719,652.29	867,420.00
	RYMAN HOSPITALITY PROPERTIES I	EQUITY	16,800.000	63.0100	826,037.30	1,058,568.00
	SI FINANCIAL GROUP INC	EQUITY	6,712.000	15.4000	94,233.92	103,364.80
	SJW GROUP	EQUITY	23,398.000	55.9800	955,950.45	1,309,820.04
	SP PLUS CORP	EQUITY	21,600.000	28.1500	606,418.44	608,040.00
	SAFETY INSURANCE GROUP INC	EQUITY	15,606.000	73.7000	1,023,782.39	1,150,162.20
	SAGA COMMUNICATIONS INC	EQUITY	2,200.000	50.3000	111,279.72	110,660.00
	SAIA INC	EQUITY	500.000	44.1500	23,922.50	22,075.00
	SANDERSON FARMS INC	EQUITY	18,300.000	94.2400	1,633,426.97	1,724,592.00
	SANDY SPRING BANCORP INC	EQUITY	10,800.000	39.9900	359,071.10	431,892.00
	JOHN B SANFILIPPO & SON INC	EQUITY	4,800.000	70.3900	223,240.52	337,872.00
	SANMINA CORP	EQUITY	9,000.000	36.6500	297,747.07	329,850.00
	SCIENCE APPLICATIONS INTERNATI	EQUITY	25,600.000	84.8000	1,575,437.05	2,170,880.00
	SEABOARD CORP	EQUITY	150.000	3,951.9900	466,797.34	592,798.50
	SELECTIVE INSURANCE GROUP INC	EQUITY	19,526.000	43.0500	758,079.90	840,594.30
	SEMTECH CORP	EQUITY	37,800.000	31.5500	958,639.16	1,192,590.00
	SENECA FOODS CORP	EQUITY	5,300.000	40.0500	187,950.20	212,265.00
	SENSIENT TECHNOLOGIES CORP	EQUITY	22,900.000	78.5800	1,699,930.82	1,799,482.00

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December 31, 2016
EIN 91-6145047
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<u>Martingale Small Cap</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	(b)	Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	SHORE BANCSHARES INC	EQUITY	10,400.000	15.2500	156,640.02	158,600.00
	SHUTTERFLY INC	EQUITY	29,000.000	50.1800	1,491,904.71	1,455,220.00
	SIERRA BANCORP	EQUITY	15,200.000	26.5900	303,391.27	404,168.00
	SILICON LABORATORIES INC	EQUITY	4,500.000	65.0000	241,740.00	292,500.00
	SILVER BAY REALTY TRUST CORP	EQUITY	45,700.000	17.1400	784,202.79	783,298.00
	SOUTH STATE CORP	EQUITY	16,200.000	87.4000	1,175,142.54	1,415,880.00
	SOUTHERN FIRST BANCSHARES INC	EQUITY	2,500.000	36.0000	77,941.90	90,000.00
	SOUTHERN MISSOURI BANCORP INC	EQUITY	3,900.000	35.3800	95,944.85	137,982.00
	SOUTHERN NATIONAL BANCORP OF V	EQUITY	9,900.000	16.3400	79,369.50	96,406.00
	SOUTHWEST GAS HOLDINGS INC	EQUITY	26,600.000	76.6200	1,984,716.04	2,038,092.00
	SPARK ENERGY INC	EQUITY	9,600.000	30.3000	243,653.81	290,880.00
	SPARTANNASH CO	EQUITY	44,000.000	39.5400	1,361,169.31	1,739,760.00
	SPIRE INC	EQUITY	29,200.000	64.5500	1,972,077.02	1,884,860.00
	SPOK HOLDINGS INC	EQUITY	26,100.000	20.7500	459,062.17	541,575.00
	STANDEX INTERNATIONAL CORP	EQUITY	10,900.000	87.8500	969,645.81	957,565.00
	STATE AUTO FINANCIAL CORP	EQUITY	10,300.000	26.8100	236,868.48	276,143.00
	STATE NATIONAL COS INC	EQUITY	28,800.000	13.8600	307,329.55	399,168.00
	STEPAN CO	EQUITY	20,100.000	81.4800	1,347,291.84	1,637,748.00
	STEWART INFORMATION SERVICES C	EQUITY	14,088.000	46.0800	640,366.56	649,175.04
	STONEGATE BANK	EQUITY	18,300.000	41.7300	590,427.74	763,659.00
	SUMMIT HOTEL PROPERTIES INC	EQUITY	71,700.000	16.0300	959,413.98	1,149,351.00
	SURGICAL CARE AFFILIATES INC	EQUITY	3,900.000	46.2700	185,430.55	180,453.00
	SYKES ENTERPRISES INC	EQUITY	39,200.000	28.8600	1,197,832.99	1,131,312.00
	SYNNEX CORP	EQUITY	15,900.000	121.0200	1,625,070.08	1,924,218.00
	SYSTEMAX INC	EQUITY	8,800.000	8.7700	75,570.63	77,176.00
	TECH DATA CORP	EQUITY	2,600.000	84.6800	226,543.16	220,168.00
	TELEDYNE TECHNOLOGIES INC	EQUITY	6,700.000	123.0000	710,053.58	824,100.00
	TELETECH HOLDINGS INC	EQUITY	22,700.000	30.5000	670,120.48	692,350.00
	TERRITORIAL BANCORP INC	EQUITY	7,200.000	32.8400	204,863.07	236,448.00
	TETRA TECH INC	EQUITY	44,900.000	43.1500	1,513,558.42	1,937,435.00
	TESSERA HOLDING CORP	EQUITY	48,000.000	44.2000	1,547,442.58	2,121,600.00
	TEXAS ROADHOUSE INC	EQUITY	27,600.000	48.2400	1,191,242.61	1,331,424.00
	TOOTSIE ROLL INDUSTRIES INC	EQUITY	21,900.000	39.7500	812,076.72	870,525.00
	TOWNE BANK/PORTSMOUTH VA	EQUITY	44,462.000	33.2500	1,029,003.79	1,478,361.50
	TRICO BANCSHARES	EQUITY	17,000.000	34.1800	487,834.53	581,060.00
	TRUSTCO BANK CORP NY	EQUITY	108,097.000	8.7500	788,211.47	945,848.75
	UMH PROPERTIES INC	EQUITY	46,100.000	15.0500	568,579.69	693,805.00
	USANA HEALTH SCIENCES INC	EQUITY	11,800.000	61.2000	810,187.56	722,160.00
	US PHYSICAL THERAPY INC	EQUITY	10,000.000	70.2000	608,811.02	702,000.00
	UNIFIRST CORP/MA	EQUITY	2,100.000	143.6500	247,552.97	301,665.00
	UNITED COMMUNITY FINANCIAL COR	EQUITY	25,700.000	8.9400	173,008.25	229,758.00
	UNITED FIRE GROUP INC	EQUITY	25,800.000	49.1700	1,098,766.56	1,268,586.00
	UNITED NATURAL FOODS INC	EQUITY	7,000.000	47.7200	350,140.00	334,040.00
	UNITIL CORP	EQUITY	24,800.000	45.3400	1,040,385.64	1,124,432.00
	UNIVERSAL CORP/VA	EQUITY	22,200.000	63.7500	1,347,285.12	1,415,250.00
	UNIVERSAL HEALTH REALTY INCOME	EQUITY	9,921.000	65.5900	589,452.99	650,718.39
	URSTADT BIDDLE PROPERTIES INC	EQUITY	19,127.000	24.1100	439,232.62	461,151.97
	US ECOLOGY INC	EQUITY	22,000.000	49.1500	962,275.44	1,081,300.00
	UTAH MEDICAL PRODUCTS INC	EQUITY	2,600.000	72.7500	167,631.78	189,150.00
	VSE CORP	EQUITY	2,600.000	38.8400	83,274.10	100,984.00
	VASCULAR SOLUTIONS INC	EQUITY	18,000.000	56.1000	847,408.98	1,009,800.00
	VERINT SYSTEMS INC	EQUITY	13,300.000	35.2500	496,898.50	468,825.00
	VIAD CORP	EQUITY	23,500.000	44.1000	849,970.20	1,036,350.00
	VILLAGE SUPER MARKET INC	EQUITY	8,900.000	30.9000	277,270.61	275,010.00
	VITAMIN SHOPPE INC	EQUITY	38,200.000	23.7500	1,051,264.68	907,250.00
	VOCERA COMMUNICATIONS INC	EQUITY	36,200.000	18.4900	542,628.16	669,338.00
	WD-40 CO	EQUITY	4,000.000	116.9000	463,714.83	467,600.00
	WGL HOLDINGS INC	EQUITY	29,300.000	76.2800	1,972,192.07	2,235,004.00
	WASHINGTON FEDERAL INC	EQUITY	60,600.000	34.3500	1,537,457.48	2,081,610.00
	WASHINGTONFIRST BANKSHARES INC	EQUITY	5,695.000	28.9900	131,288.18	165,098.05
	WATERSTONE FINANCIAL INC	EQUITY	36,700.000	18.4000	607,745.41	675,280.00
	WEIS MARKETS INC	EQUITY	4,200.000	66.8400	215,617.91	280,728.00
	WEST CORP	EQUITY	10,600.000	24.7600	225,660.81	262,456.00
	WEYCO GROUP INC	EQUITY	5,700.000	31.3000	153,978.39	178,410.00

Appendix XIV

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Large Cap

(a)	Identity of issue, borrower, lessor or similar party (b)	Description of investment including maturity date, rate of interest, collateral, par or				
		Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	EB TEMP INV FD	CCT	10,968,416.99	1.0000	10,968,416.9900	10,968,416.99
	AT&T INC	EQUITY	318,700.000	42.5300	11,858,308.11	13,554,311.00
	ADOBE SYSTEMS INC	EQUITY	23,600.000	102.9500	2,365,833.93	2,429,620.00
	ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	42,100.000	111.1300	3,321,817.46	4,678,573.00
	ALLEGHANY CORP	EQUITY	3,212.000	608.1200	1,330,742.51	1,953,281.44
	ALLSTATE CORP/THE	EQUITY	94,200.000	74.1200	6,526,930.33	6,982,104.00
	ALPHABET INC-CL C	EQUITY	5,219.000	771.8200	2,087,480.72	4,028,128.58
	ALPHABET INC-CL A	EQUITY	15,800.000	792.4500	8,965,332.64	12,520,710.00
	ALTRIA GROUP INC	EQUITY	205,100.000	67.6200	8,261,775.97	13,868,862.00
	AMAZON.COM INC	EQUITY	7,500.000	749.8700	2,735,252.62	5,624,025.00
	AMEREN CORP	EQUITY	99,100.000	52.4600	3,661,217.93	5,198,786.00
	AMERICAN CAMPUS COMMUNITIES IN	EQUITY	81,500.000	49.7700	4,278,587.69	4,056,255.00
	AMERICAN ELECTRIC POWER CO INC	EQUITY	104,500.000	62.9600	5,520,558.69	6,579,320.00
	AMERICAN FINANCIAL GROUP INC/O	EQUITY	72,700.000	88.1200	5,170,786.95	6,406,324.00
	AMERIPRISE FINANCIAL INC	EQUITY	2,100.000	110.9400	191,693.46	232,974.00
	ANNALY CAPITAL MANAGEMENT INC	EQUITY	562,300.000	9.9700	5,743,279.49	5,606,131.00
	ANSYS INC	EQUITY	42,900.000	92.4900	3,617,304.99	3,967,821.00
	APPLE INC	EQUITY	4,100.000	115.8200	447,345.67	474,862.00
	APPLE HOSPITALITY REIT INC	EQUITY	153,200.000	19.9800	2,859,584.56	3,060,936.00
	APPLIED MATERIALS INC	EQUITY	39,900.000	32.2700	1,175,986.48	1,287,573.00
	ARAMARK	EQUITY	163,900.000	35.7200	5,239,027.01	5,854,508.00
	ARCHER-DANIELS-MIDLAND CO	EQUITY	9,700.000	45.6500	425,030.21	442,805.00
	ARROW ELECTRONICS INC	EQUITY	13,900.000	71.3000	882,912.90	991,070.00
	ATMOS ENERGY CORP	EQUITY	48,200.000	74.1500	2,426,900.72	3,574,030.00
	BANK OF HAWAII CORP	EQUITY	59,000.000	88.6900	3,096,969.25	5,232,710.00
	CR BARD INC	EQUITY	30,000.000	224.6600	3,592,529.94	6,739,800.00
	BAXTER INTERNATIONAL INC	EQUITY	91,800.000	44.3400	3,419,418.39	4,070,412.00
	BECTON DICKINSON AND CO	EQUITY	43,600.000	165.5500	4,813,190.01	7,217,980.00
	BERKSHIRE HATHAWAY INC	EQUITY	7,400.000	162.9800	1,084,925.84	1,206,052.00
	BLACK KNIGHT FINANCIAL SERVICE	EQUITY	16,700.000	37.8000	656,640.21	631,260.00
	BOEING CO/THE	EQUITY	56,100.000	155.6800	7,952,834.13	8,733,648.00
	BRINKER INTERNATIONAL INC	EQUITY	89,400.000	49.5300	4,234,480.70	4,427,980.00
	BROADRIDGE FINANCIAL SOLUTIONS	EQUITY	35,200.000	66.3000	992,575.61	2,333,760.00
	BROWN & BROWN INC	EQUITY	99,400.000	44.8600	3,368,216.12	4,459,084.00
	CDK GLOBAL INC	EQUITY	105,300.000	59.6900	5,915,649.73	6,285,357.00
	CH ROBINSON WORLDWIDE INC	EQUITY	60,400.000	73.2600	4,440,450.60	4,424,904.00
	CMS ENERGY CORP	EQUITY	40,100.000	41.6200	1,098,938.56	1,668,962.00
	CVS HEALTH CORP	EQUITY	105,200.000	78.9100	8,509,843.15	8,301,332.00
	CA INC	EQUITY	188,700.000	31.7700	5,236,003.52	5,994,999.00
	CABLE ONE INC	EQUITY	7,400.000	621.7300	3,842,343.96	4,600,802.00
	CABOT CORP	EQUITY	52,700.000	50.5400	2,656,576.36	2,663,458.00
	CAMPBELL SOUP CO	EQUITY	107,400.000	60.4700	5,574,409.90	6,494,478.00
	CARDINAL HEALTH INC	EQUITY	96,900.000	71.9700	5,070,971.76	6,973,893.00
	CARLISLE COS INC	EQUITY	52,900.000	110.2900	5,360,628.99	5,834,341.00
	CARNIVAL CORP	EQUITY	16,400.000	52.0600	729,560.13	853,784.00
	CENTERPOINT ENERGY INC	EQUITY	258,100.000	24.6400	5,912,428.56	6,359,584.00
	CHIMERA INVESTMENT CORP	EQUITY	203,000.000	17.0200	3,005,130.52	3,455,060.00
	CHURCH & DWIGHT CO INC	EQUITY	55,400.000	44.1900	2,789,593.96	2,448,126.00
	CINEMARK HOLDINGS INC	EQUITY	82,700.000	38.3600	2,883,805.33	3,172,372.00
	CLEAN HARBORS INC	EQUITY	39,200.000	55.6500	1,899,307.70	2,181,480.00
	CLOROX CO/THE	EQUITY	52,400.000	120.0200	6,159,276.70	6,289,048.00
	COLGATE-PALMOLIVE CO	EQUITY	65,600.000	65.4400	4,267,549.91	4,292,864.00
	COLUMBIA PROPERTY TRUST INC	EQUITY	63,900.000	21.6000	1,467,016.20	1,380,240.00
	COMCAST CORP	EQUITY	102,100.000	69.0500	6,618,784.36	7,050,005.00
	COMMERCE BANCSHARES INC/MO	EQUITY	97,454.000	57.8100	4,141,284.82	5,633,815.74
	CONAGRA BRANDS INC	EQUITY	39,700.000	39.5500	1,115,326.25	1,570,135.00
	CONSOLIDATED EDISON INC	EQUITY	73,800.000	73.6800	4,278,575.21	5,437,584.00
	CONSTELLATION BRANDS INC	EQUITY	9,600.000	153.3100	1,608,855.08	1,471,776.00
	COOPER COS INC/THE	EQUITY	28,700.000	174.9300	5,222,353.01	5,020,491.00
	COPART INC	EQUITY	99,300.000	55.4100	5,071,912.00	5,502,213.00
	CORPORATE OFFICE PROPERTIES TR	EQUITY	96,200.000	31.2200	2,837,803.65	3,003,364.00
	COSTCO WHOLESALE CORP	EQUITY	41,400.000	160.1100	4,445,526.10	6,628,554.00
	DTE ENERGY CO	EQUITY	67,200.000	98.5100	5,387,256.73	6,619,872.00
	DANAHER CORP	EQUITY	97,700.000	77.8400	6,208,457.20	7,604,968.00

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

Martingale Large Cap

(a)	Identity of issue, borrower, lessor or similar party (b)	Description of investment including maturity date, rate of interest, collateral, par or				
		Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	DARDEN RESTAURANTS INC	EQUITY	94,100.000	72.7200	5,087,213.08	6,842,952.00
	DIGITAL REALTY TRUST INC	EQUITY	50,900.000	98.2600	3,448,071.17	5,001,434.00
	DISCOVER FINANCIAL SERVICES	EQUITY	5,200.000	72.0900	289,855.28	374,868.00
	DR PEPPER SNAPPLE GROUP INC	EQUITY	70,200.000	90.6700	3,628,778.14	6,365,034.00
	EPR PROPERTIES	EQUITY	31,800.000	71.7700	2,473,080.32	2,282,286.00
	EBAY INC	EQUITY	107,800.000	29.6900	2,698,647.02	3,200,582.00
	ECOLAB INC	EQUITY	19,300.000	117.2200	2,352,587.66	2,262,346.00
	EDISON INTERNATIONAL	EQUITY	90,000.000	71.9900	5,053,574.87	6,479,100.00
	ENTERGY CORP	EQUITY	62,800.000	73.4700	4,382,605.65	4,613,916.00
	EQUITY LIFESTYLE PROPERTIES IN	EQUITY	63,200.000	72.1000	3,109,560.58	4,556,720.00
	ERIE INDEMNITY CO	EQUITY	9,000.000	112.4500	789,146.67	1,012,050.00
	EXELON CORP	EQUITY	61,200.000	35.4900	2,129,448.96	2,171,988.00
	EXPEDITORS INTERNATIONAL OF WA	EQUITY	19,500.000	52.9600	1,028,116.70	1,032,720.00
	EXPRESS SCRIPTS HOLDING CO	EQUITY	17,300.000	68.7900	1,316,091.30	1,190,067.00
	EXXON MOBIL CORP	EQUITY	31,900.000	90.2600	2,920,098.16	2,879,294.00
	FACEBOOK INC	EQUITY	20,100.000	115.0500	2,328,909.42	2,312,505.00
	FEDEX CORP	EQUITY	36,700.000	186.2000	6,732,860.73	6,833,540.00
	F5 NETWORKS INC	EQUITY	15,900.000	144.7200	2,272,582.14	2,301,048.00
	FISERV INC	EQUITY	47,200.000	106.2800	2,060,835.47	5,016,416.00
	FIRSTENERGY CORP	EQUITY	185,900.000	30.9700	6,396,805.27	5,757,323.00
	ARTHUR J GALLAGHER & CO	EQUITY	124,700.000	51.9600	5,485,339.74	6,479,412.00
	GENERAL DYNAMICS CORP	EQUITY	52,200.000	172.6600	6,112,077.12	9,012,852.00
	GENERAL MILLS INC	EQUITY	111,900.000	61.7700	5,766,978.44	6,912,063.00
	HANOVER INSURANCE GROUP INC/TH	EQUITY	50,000.000	91.0100	3,138,127.74	4,550,500.00
	HARRIS CORP	EQUITY	17,200.000	102.4700	1,576,576.08	1,762,484.00
	HAWAIIAN ELECTRIC INDUSTRIES I	EQUITY	36,600.000	33.0700	1,082,675.50	1,210,362.00
	HEALTHCARE TRUST OF AMERICA IN	EQUITY	57,100.000	29.1100	1,575,854.21	1,662,181.00
	JACK HENRY & ASSOCIATES INC	EQUITY	49,600.000	88.7800	2,269,904.90	4,403,488.00
	HERSHEY CO/THE	EQUITY	32,800.000	103.4300	2,970,731.91	3,392,504.00
	HIGHWOODS PROPERTIES INC	EQUITY	12,100.000	51.0100	599,874.44	617,221.00
	HILL-ROM HOLDINGS INC	EQUITY	78,000.000	56.1400	4,391,034.24	4,378,920.00
	HOLOGIC INC	EQUITY	26,800.000	40.1200	1,017,593.40	1,075,216.00
	HOME DEPOT INC/THE	EQUITY	77,500.000	134.0800	6,099,188.21	10,391,200.00
	HONEYWELL INTERNATIONAL INC	EQUITY	84,300.000	115.8500	9,484,894.46	9,766,155.00
	HORMEL FOODS CORP	EQUITY	30,000.000	34.8100	632,313.03	1,044,300.00
	HOSPITALITY PROPERTIES TRUST	EQUITY	128,400.000	31.7400	3,507,615.66	4,075,416.00
	HUNTINGTON INGALLS INDUSTRIES	EQUITY	36,400.000	184.1900	5,166,093.79	6,704,516.00
	INGREDION INC	EQUITY	47,900.000	124.9600	4,126,193.19	5,985,584.00
	INTEL CORP	EQUITY	301,800.000	36.2700	10,078,811.67	10,946,286.00
	INTERCONTINENTAL EXCHANGE INC	EQUITY	1,100.000	56.4200	60,585.25	62,062.00
	INTERNATIONAL BUSINESS MACHINE	EQUITY	85,100.000	165.9900	15,073,252.19	14,125,749.00
	INTUIT INC	EQUITY	65,900.000	114.6100	4,724,476.48	7,552,799.00
	INTUITIVE SURGICAL INC	EQUITY	400.000	634.1700	263,073.10	253,668.00
	JOHNSON & JOHNSON	EQUITY	121,200.000	115.2100	11,069,666.39	13,963,452.00
	KLA-TENCOR CORP	EQUITY	36,800.000	78.6800	2,947,275.20	2,895,424.00
	KELLOGG CO	EQUITY	65,300.000	73.7100	4,412,905.04	4,813,263.00
	LAMB WESTON HOLDINGS INC	EQUITY	11,233.000	37.8500	275,037.26	425,169.05
	LANDSTAR SYSTEM INC	EQUITY	38,900.000	85.3000	3,328,626.30	3,318,170.00
	LIBERTY PROPERTY TRUST	EQUITY	43,000.000	39.5000	1,663,506.60	1,698,500.00
	ELI LILLY & CO	EQUITY	96,800.000	73.5500	6,060,402.47	7,119,640.00
	LOCKHEED MARTIN CORP	EQUITY	33,300.000	249.9400	4,641,712.41	8,323,002.00
	LOWE'S COS INC	EQUITY	87,200.000	71.1200	4,869,524.67	6,201,664.00
	M&T BANK CORP	EQUITY	39,100.000	156.4300	4,844,613.65	6,116,413.00
	MFA FINANCIAL INC	EQUITY	339,500.000	7.6300	2,577,948.61	2,590,385.00
	MACQUARIE INFRASTRUCTURE CORP	EQUITY	61,900.000	81.7000	5,080,135.20	5,057,230.00
	MARSH & MCLENNAN COS INC	EQUITY	107,400.000	67.5900	4,495,363.50	7,259,166.00
	MASTERCARD INC	EQUITY	79,000.000	103.2500	8,111,750.66	8,156,750.00
	MCCORMICK & CO INC/MD	EQUITY	23,700.000	93.3300	2,222,639.48	2,211,921.00
	MCDONALD'S CORP	EQUITY	82,300.000	121.7200	8,594,270.07	10,017,556.00
	MERCK & CO INC	EQUITY	175,300.000	58.8700	8,691,976.61	10,319,911.00
	MERCURY GENERAL CORP	EQUITY	5,655.000	60.2100	301,524.60	340,487.55
	MICROSOFT CORP	EQUITY	218,800.000	62.1400	9,672,552.70	13,596,232.00
	MID-AMERICA APARTMENT COMMUNIT	EQUITY	75,247.000	97.9200	6,075,784.30	7,368,186.24
	MORNINGSTAR INC	EQUITY	23,700.000	73.5600	1,959,973.25	1,743,372.00

Western Conference of Teamsters Pension Plan
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December 31, 2016
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Martingale Large Cap

(a)	Identity of issue, borrower, lessor or similar party (b)	Description of investment including maturity date, rate of interest, collateral, par or				
		Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	MOTOROLA SOLUTIONS INC	EQUITY	88,000.000	82.8900	6,395,010.82	7,294,320.00
	MURPHY USA INC	EQUITY	39,500.000	61.4700	2,853,721.13	2,428,065.00
	NVR INC	EQUITY	100.000	1,669.0000	162,203.64	166,900.00
	NATIONAL INSTRUMENTS CORP	EQUITY	83,900.000	30.8200	2,602,330.99	2,585,798.00
	NEW YORK COMMUNITY BANCORP INC	EQUITY	76,100.000	15.9100	1,236,957.67	1,210,751.00
	NEWMONT MINING CORP	EQUITY	17,100.000	34.0700	573,356.04	582,597.00
	NEXTERA ENERGY INC	EQUITY	40,100.000	119.4600	3,979,007.59	4,790,346.00
	NORTHERN TRUST CORP	EQUITY	41,500.000	89.0500	3,376,553.98	3,695,575.00
	NORTHROP GRUMMAN CORP	EQUITY	28,600.000	232.5800	3,542,238.57	6,651,788.00
	O'REILLY AUTOMOTIVE INC	EQUITY	22,400.000	278.4100	2,272,395.72	6,236,384.00
	OLD REPUBLIC INTERNATIONAL COR	EQUITY	101,600.000	19.0000	1,891,129.75	1,930,400.00
	OMNICOM GROUP INC	EQUITY	66,400.000	85.1100	5,271,990.82	5,651,304.00
	ORACLE CORP	EQUITY	218,900.000	38.4500	8,129,489.87	8,416,705.00
	PG&E CORP	EQUITY	101,100.000	60.7700	5,439,463.54	6,143,847.00
	PACWEST BANCORP	EQUITY	65,700.000	54.4400	3,019,348.74	3,576,708.00
	PANERA BREAD CO	EQUITY	24,600.000	205.0900	4,762,789.58	5,045,214.00
	PEPSICO INC	EQUITY	102,000.000	104.6300	8,941,884.17	10,672,260.00
	PFIZER INC	EQUITY	321,600.000	32.4800	10,393,419.17	10,445,568.00
	PHILIP MORRIS INTERNATIONAL IN	EQUITY	137,500.000	91.4900	11,888,832.60	12,579,875.00
	PIEDMONT OFFICE REALTY TRUST I	EQUITY	129,000.000	20.9100	2,448,044.69	2,697,390.00
	PILGRIM'S PRIDE CORP	EQUITY	31,100.000	18.9900	763,359.02	590,589.00
	PINNACLE WEST CAPITAL CORP	EQUITY	16,900.000	78.0300	978,646.44	1,318,707.00
	PINNACLE FOODS INC	EQUITY	64,700.000	53.4500	2,385,499.58	3,458,215.00
	POOL CORP	EQUITY	44,200.000	104.3400	4,415,395.07	4,611,828.00
	PRICELINE GROUP INC/THE	EQUITY	600.000	1,466.0600	716,237.72	879,636.00
	PROCTER & GAMBLE CO/THE	EQUITY	67,400.000	84.0800	5,541,286.00	5,666,992.00
	PROGRESSIVE CORP/THE	EQUITY	94,400.000	35.5000	2,864,021.50	3,351,200.00
	PUBLIC SERVICE ENTERPRISE GROU	EQUITY	109,200.000	43.8800	3,832,503.33	4,791,696.00
	RPM INTERNATIONAL INC	EQUITY	26,600.000	53.8300	1,335,528.27	1,431,878.00
	RAYTHEON CO	EQUITY	54,100.000	142.0000	7,580,731.05	7,682,200.00
	REGAL ENTERTAINMENT GROUP	EQUITY	54,500.000	20.6000	1,114,644.90	1,122,700.00
	REPUBLIC SERVICES INC	EQUITY	119,500.000	57.0500	4,328,238.03	6,817,475.00
	RETAIL PROPERTIES OF AMERICA I	EQUITY	120,800.000	15.3300	1,910,195.40	1,851,864.00
	SENIOR HOUSING PROPERTIES TRUS	EQUITY	206,600.000	18.9300	4,399,439.63	3,910,938.00
	JM SMUCKER CO/THE	EQUITY	47,300.000	128.0600	6,180,759.88	6,057,238.00
	SPIRIT REALTY CAPITAL INC	EQUITY	134,200.000	10.8600	1,682,733.80	1,457,412.00
	STARBUCKS CORP	EQUITY	151,000.000	55.5200	7,182,682.32	8,383,520.00
	STARWOOD PROPERTY TRUST INC	EQUITY	14,300.000	21.9500	315,862.10	313,885.00
	STATE STREET CORP	EQUITY	18,700.000	77.7200	1,476,029.16	1,453,364.00
	STRYKER CORP	EQUITY	54,900.000	119.8100	3,711,915.21	6,577,569.00
	SUN COMMUNITIES INC	EQUITY	6,700.000	76.6100	479,850.09	513,287.00
	SUNTRUST BANKS INC	EQUITY	6,600.000	54.8500	253,030.80	362,010.00
	SYNOPSYS INC	EQUITY	114,500.000	58.8600	4,383,991.82	6,739,470.00
	SYNOVUS FINANCIAL CORP	EQUITY	4,200.000	41.0800	162,067.50	172,536.00
	SYSCO CORP	EQUITY	139,600.000	55.3700	5,499,972.00	7,729,652.00
	TFS FINANCIAL CORP	EQUITY	55,200.000	19.0400	700,703.52	1,051,008.00
	TANGER FACTORY OUTLET CENTERS	EQUITY	21,300.000	35.7800	819,522.71	762,114.00
	TELEFLEX INC	EQUITY	24,600.000	161.1500	3,440,581.11	3,964,290.00
	TELEPHONE & DATA SYSTEMS INC	EQUITY	23,700.000	28.8700	678,499.44	684,219.00
	TEXAS INSTRUMENTS INC	EQUITY	103,100.000	72.9700	5,084,679.18	7,523,207.00
	THERMO FISHER SCIENTIFIC INC	EQUITY	16,300.000	141.1000	2,304,099.08	2,299,930.00
	THOMSON REUTERS CORP	EQUITY	148,900.000	43.7800	5,783,757.95	6,518,842.00
	3M CO	EQUITY	42,700.000	178.5700	6,587,939.10	7,624,939.00
	TRAVELERS COS INC/THE	EQUITY	41,600.000	122.4200	3,542,422.46	5,092,672.00
	TUPPERWARE BRANDS CORP	EQUITY	26,900.000	52.6200	1,653,131.84	1,415,478.00
	TYSON FOODS INC	EQUITY	93,500.000	61.6800	5,733,757.97	5,767,080.00
	UGI CORP	EQUITY	97,650.000	46.0800	3,054,271.21	4,499,712.00
	US BANCORP	EQUITY	146,100.000	51.3700	7,009,458.28	7,505,157.00
	UNITED PARCEL SERVICE INC	EQUITY	76,600.000	114.6400	7,002,494.08	8,781,424.00
	UNITEDHEALTH GROUP INC	EQUITY	69,700.000	160.0400	6,170,342.93	11,154,788.00
	VWR CORP	EQUITY	44,700.000	25.0300	1,268,962.08	1,118,841.00
	VARIAN MEDICAL SYSTEMS INC	EQUITY	55,700.000	89.7800	4,235,498.98	5,000,746.00
	VECTREN CORP	EQUITY	107,900.000	52.1500	4,532,839.77	5,626,985.00
	VENTAS INC	EQUITY	74,100.000	62.5200	4,853,900.66	4,632,732.00

Appendix XV

Western Conference of Teamsters Pension Plan
 Form - 5500 Schedule H - Line 4i
 Schedule of Assets Held at End of Year
 December 31, 2016
 EIN 91-6145047
 Plan Number 001

Mellon Transition Account

		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	(c)	(d)	(e)	(f)	
<u>Identity of issue, borrower, lessor or similar party</u>	<u>Security description</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>	
	EB TEMP INV FD	CCT	27,547.310	1.0000	27,547.31	27,547.31
	ENGIE	EQUITY	1,932.000	0.0011	29.97	2.04
Mellon Transition Account total					27,577.28	27,549.35

Appendix XVI

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)
Oaktree	Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Shares/Par	Price	Cost	Current Value	Value
	EB TEMP INV FD	CCT	VAR RT 12/31/49 FEE CL 15	1.0000	7,141,720.41	7,141,720.41	7,141,720.41
	AEGERION PHARMACEUTICALS INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	2.000% 08/15/2019 DD 08/15/14	350,000.000	71.2500	221,025.000	249,375.000
	ALASKA COMMUNICATIONS SYSTEMS	CONVERTIBLE OR EXCHANGEABLE SECURITIES	6.250% 05/01/2018 DD 05/10/11	240,000.000	98.7500	240,000.000	237,000.000
	ALON USA ENERGY INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	3.000% 09/15/2018 DD 09/16/13	2,063,000.000	105.0630	1,994,660.89	2,167,449.69
	VEREIT INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	3.000% 08/01/2018 DD 07/29/13	2,203,000.000	99.8750	2,153,209.35	2,200,246.25
	AMTRUST FINANCIAL SERVICES INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	2.750% 12/15/2044 DD 12/15/14	917,000.000	84.8130	769,621.94	777,735.21
	APOLLO COMMERCIAL REAL ESTATE	CONVERTIBLE OR EXCHANGEABLE SECURITIES	5.500% 03/15/2019 DD 03/17/14	2,109,000.000	104.6250	2,162,663.03	2,206,541.25
	ARES CAPITAL CORP	CONVERTIBLE OR EXCHANGEABLE SECURITIES	4.875% 03/15/2017 DD 03/14/12	1,842,000.000	100.3750	1,886,948.23	1,848,907.50
	MERITOR INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	STEP 02/15/2027 DD 02/08/2007	1,577,000.000	101.8750	1,571,295.64	1,606,568.75
	AVID TECHNOLOGY INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	2.000% 06/15/2020 DD 06/15/15	2,245,000.000	66.5630	1,741,314.46	1,494,339.35
	BLACKROCK CAPITAL INVESTMENT C	CONVERTIBLE OR EXCHANGEABLE SECURITIES	5.500% 02/15/2018 DD 02/19/13	1,574,000.000	101.6250	1,612,023.12	1,599,577.50
	BLUCORA INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	4.250% 04/01/2019 DD 03/15/13	2,723,000.000	99.5000	2,630,006.97	2,709,385.00
	CEMEX SAB DE CV	CONVERTIBLE OR EXCHANGEABLE SECURITIES	3.720% 03/15/2020 DD 05/28/15	135,000.000	107.0000	117,633.58	144,450.00
	CHART INDUSTRIES INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	2.000% 08/01/2018 DD 08/03/11	2,569,000.000	97.7500	2,317,957.68	2,511,197.50
	CHESAPEAKE ENERGY CORP	CONVERTIBLE OR EXCHANGEABLE SECURITIES	PFD 5.750% CUMULATIVE	1,848,000	570.0000	964,801.71	1,053,360.00
	CLEAN ENERGY FUELS CORP 144A	CONVERTIBLE OR EXCHANGEABLE SECURITIES	5.250% 10/01/2018 DD 09/16/13	2,525,000.000	85.5000	2,049,629.61	2,158,875.00
	COLONY NORTHSTAR INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	3.875% 01/15/2021 DD 01/28/14	2,525,000.000	99.7500	2,356,941.16	2,518,687.50
	CORENGRY INFRASTRUCTURE TRUST	CONVERTIBLE OR EXCHANGEABLE SECURITIES	7.000% 06/15/2020 DD 06/29/15	1,642,000.000	112.1250	1,508,899.96	1,841,092.50
	DHT HOLDINGS INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	4.500% 10/01/2019 DD 09/15/14	1,885,000.000	91.3130	1,755,533.71	1,721,250.05
	EGALTE CORP	CONVERTIBLE OR EXCHANGEABLE SECURITIES	5.500% 04/01/2020 DD 04/07/15	850,000.000	86.5630	757,007.02	735,785.50
	ENCORE CAPITAL GROUP INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	2.875% 03/15/2021 DD 03/11/14	3,327,000.000	87.3750	2,880,078.46	2,906,966.25
	ENDOLOGIX INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	2.250% 12/15/2018 DD 12/10/13	1,031,000.000	89.7500	969,534.49	925,322.50
	ENERNOC INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	2.250% 08/15/2019 DD 08/18/14	1,325,000.000	79.0000	935,741.53	1,046,750.00
	EZCORP INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	VAR RT 06/15/2019 DD 06/23/14	1,659,000.000	96.3750	1,337,931.68	1,598,861.25
	FLUIDIGM CORP	CONVERTIBLE OR EXCHANGEABLE SECURITIES	2.750% 02/01/2034 DD 02/04/14	69,0630	735.0000	479,531.25	507,613.05
	FORESTAR GROUP INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	3.750% 03/01/2020 DD 02/26/13	1,693,000.000	99.2500	1,503,724.06	1,680,302.50
	GSV CAPITAL CORP	CONVERTIBLE OR EXCHANGEABLE SECURITIES	5.250% 09/15/2018 DD 09/17/13	1,256,000.000	92.6250	1,230,164.43	1,163,370.00
	GAIN CAPITAL HOLDINGS INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	4.125% 12/01/2018 DD 11/27/13	1,809,000.000	97.2500	1,755,411.41	1,759,252.50
	GENERAL CABLE CORP	CONVERTIBLE OR EXCHANGEABLE SECURITIES	STEP 11/15/2029 DD 12/18/2009	679,000.000	78.1880	388,485.61	508,896.52
	GLOBAL EAGLE ENTERTAINMENT INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	2.750% 02/15/2035 DD 02/18/15	1,480,000.000	80.1250	1,264,900.76	1,185,850.00
	GOGO INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	3.750% 03/01/2020 DD 03/09/15	1,260,000.000	75.1880	1,017,640.31	947,368.80
	GOLDEN STAR RESOURCES LTD	CONVERTIBLE OR EXCHANGEABLE SECURITIES	5.000% 06/01/2017 DD 05/31/12	520,000.000	96.2440	416,032.30	500,468.80
	HCI GROUP INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	3.875% 03/15/2019 DD 12/11/13	2,015,000.000	100.4380	1,881,571.51	2,023,825.70
	HELIUM ENERGY SOLUTIONS GROUP I	CONVERTIBLE OR EXCHANGEABLE SECURITIES	3.250% 03/15/2032 DD 03/12/12	2,179,000.000	96.8750	2,029,409.51	2,110,906.25
	HORNBECK OFFSHORE SERVICES INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	1.500% 09/01/2019 DD 08/13/12	1,130,000.000	70.9380	744,825.00	801,599.40
	IAS OPERATING PARTNERSHIP 144A	CONVERTIBLE OR EXCHANGEABLE SECURITIES	5.000% 03/15/2018 DD 03/12/13	2,992,000.000	100.0000	2,904,138.25	2,992,000.00
	TELIGENT INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	3.750% 12/15/2019 DD 12/16/14	1,981,000.000	92.7500	1,856,539.58	1,837,377.50
	ICONIX BRAND GROUP INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	1.500% 03/15/2018 DD 03/18/13	2,145,000.000	94.0000	1,829,107.32	2,106,300.00
	IMMUNOMEDICS INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	4.750% 02/15/2020 DD 02/11/15	670,000.000	99.0000	568,775.71	663,300.00
	IRIDIUM COMMUNICATIONS INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	PFD 7.000%	10,001.000	112.1250	1,023,600.13	1,121,362.13
	JEFFERIES GROUP LLC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	3.875% 11/01/2029 DD 10/26/09	1,936,000.000	100.0001	1,981,178.36	1,955,360.00
	KB HOME	CONVERTIBLE OR EXCHANGEABLE SECURITIES	1.375% 02/01/2019 DD 01/29/13	827,000.000	97.3130	766,633.94	804,778.51
	KEYW HOLDING CORP/THE	CONVERTIBLE OR EXCHANGEABLE SECURITIES	2.500% 07/15/2019 DD 07/21/14	1,230,000.000	100.3130	1,030,571.08	1,233,849.90
	MGIC INVESTMENT CORP 144A	CONVERTIBLE OR EXCHANGEABLE SECURITIES	VAR RT 04/01/2063 DD 03/28/08	375,000.000	124.6250	464,528.19	467,343.75
	MGIC INVESTMENT CORP	CONVERTIBLE OR EXCHANGEABLE SECURITIES	5.000% 05/01/2017 DD 04/26/10	1,153,000.000	101.8130	1,171,451.43	1,173,903.89
	MI HOMES INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	3.000% 03/01/2018 DD 03/11/13	365,000.000	101.8750	357,264.28	371,843.75
	MERITAGE HOMES CORP	CONVERTIBLE OR EXCHANGEABLE SECURITIES	1.875% 09/15/2032 DD 09/18/12	2,362,000.000	99.2500	2,324,246.04	2,344,285.00
	NRG YIELD INC 144A	CONVERTIBLE OR EXCHANGEABLE SECURITIES	3.500% 02/01/2019 DD 02/11/14	2,676,000.000	99.5000	2,509,489.18	2,662,620.00
	NAVISTAR INTERNATIONAL CORP	CONVERTIBLE OR EXCHANGEABLE SECURITIES	4.500% 10/15/2018 DD 10/11/13	1,080,000.000	98.5630	965,356.00	1,064,480.40
	NAVISTAR INTERNATIONAL CORP	CONVERTIBLE OR EXCHANGEABLE SECURITIES	4.750% 04/15/2019 DD 03/24/14	1,385,000.000	98.7500	1,254,878.10	1,367,687.50
	NEW MOUNTAIN FINANCE CORP	CONVERTIBLE OR EXCHANGEABLE SECURITIES	5.000% 06/15/2019 DD 06/03/14	2,329,000.000	101.9380	2,357,941.47	2,374,136.02
	NEWPARK RESOURCES INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	4.000% 10/01/2017 DD 10/04/10	860,000.000	100.9380	802,572.61	868,066.80
	NOVATEL WIRELESS INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	5.500% 06/15/2020 DD 06/10/15	595,000.000	91.5000	543,681.25	544,425.00
	PDL BIOPHARMA INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	4.000% 02/01/2018 DD 02/12/14	1,085,000.000	97.4380	1,073,818.75	1,057,202.30
	PENNYMAC CORP	CONVERTIBLE OR EXCHANGEABLE SECURITIES	5.375% 05/01/2020 DD 04/30/13	3,595,000.000	96.0630	3,489,382.67	3,453,464.85
	PRA GROUP INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	3.000% 08/01/2020 DD 08/13/13	2,582,000.000	94.1880	2,344,866.82	2,431,934.16
	PROSPECT CAPITAL CORP	CONVERTIBLE OR EXCHANGEABLE SECURITIES	4.750% 04/15/2020 DD 04/11/14	2,959,000.000	97.5630	2,729,184.78	2,886,889.17
	RAIT FINANCIAL TRUST	CONVERTIBLE OR EXCHANGEABLE SECURITIES	4.000% 10/01/2033 DD 12/10/13	2,305,000.000	92.0000	2,126,948.43	2,120,600.00
	RWT HOLDINGS INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	5.625% 11/15/2028 DD 11/24/14	1,125,000.000	100.7500	1,079,955.12	1,133,437.50
	REDWOOD TRUST INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	4.625% 04/15/2018 DD 03/06/13	2,180,000.000	99.8130	2,133,054.21	2,175,923.40
	RENEWABLE ENERGY GROUP INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	2.750% 06/15/2019 DD 06/03/14	497,000.000	96.2500	471,949.90	482,362.50
	RESOURCE CAPITAL CORP	CONVERTIBLE OR EXCHANGEABLE SECURITIES	6.000% 12/01/2018 DD 10/21/13	1,340,000.000	95.8130	1,319,968.17	1,283,894.20
	RH 144A	CONVERTIBLE OR EXCHANGEABLE SECURITIES	0.000% 06/15/2019 DD 06/24/14	1,830,000.000	85.3130	1,561,227.93	1,587,227.90
	CALATLANTIC GROUP INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	0.250% 06/01/2019 DD 05/20/13	995,000.000	93.1250	931,568.75	926,593.75
	SANCHEZ ENERGY CORP	CONVERTIBLE OR EXCHANGEABLE SECURITIES	PFD 6.500% CUMULATIVE	34,900.000	30.3500	931,184.24	1,059,215.00
	SCORPIO TANKERS INC 144A	CONVERTIBLE OR EXCHANGEABLE SECURITIES	2.375% 07/01/2019 DD 06/30/14	1,925,000.000	80.7500	1,592,786.72	1,554,437.50
	SEACOR HOLDINGS INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	3.000% 11/15/2028 DD 11/13/13	3,656,000.000	88.0630	3,085,435.02	3,219,583.28
	SILVER STANDARD RESOURCES INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	2.875% 02/01/2033 DD 01/16/13	374,000.000	92.3130	339,393.95	345,250.62
	TERRAVIA HOLDINGS INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	5.000% 10/01/2019 DD 04/01/14	2,510,000.000	42.8130	1,445,757.71	1,074,606.30
	SOLARCITY CORP	CONVERTIBLE OR EXCHANGEABLE SECURITIES	1.625% 11/01/2019 DD 09/30/14	1,615,000.000	84.4380	1,370,535.50	1,363,673.70
	SPECTRUM PHARMACEUTICALS INC	CONVERTIBLE OR EXCHANGEABLE SECURITIES	2.750% 12/15/2018 DD 12/23/13	1,774,000.000	88.8130	1,591,992.47	1,575,542.62

Appendix XVII

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Wellington</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	(b) <u>Identity of issue, borrower, lessor or similar party</u>	<u>Asset type</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>
			(c)		(d)	(e)
	EB TEMP INV FD	CCT	3,100,021.080	1.0000	3,100,021.08	3,100,021.08
	AGCO CORP	EQUITY	18,086.000	57.8600	1,018,852.53	1,046,455.96
	ABIOMED INC	EQUITY	11,243.000	112.6800	1,203,868.49	1,266,861.24
	ACADIA HEALTHCARE CO INC	EQUITY	36,585.000	33.1000	1,781,255.90	1,210,963.50
	ADURO BIOTECH INC	EQUITY	36,420.000	11.4000	453,104.06	415,188.00
	ADVANCED EMISSIONS SOLUTIONS I	EQUITY	27,105.000	9.2400	188,736.82	250,450.20
	AERIE PHARMACEUTICALS INC	EQUITY	21,250.000	37.8500	386,679.50	804,312.50
	ADVANSIX INC	EQUITY	2,500.000	22.1400	35,587.50	55,350.00
	ADVANCED DRAINAGE SYSTEMS INC	EQUITY	101,407.000	20.6000	2,491,852.89	2,088,984.20
	ADVANCED DISPOSAL SERVICES INC	EQUITY	31,105.000	22.2200	621,679.73	691,153.10
	ALDER BIOPHARMACEUTICALS INC	EQUITY	3,020.000	20.8000	92,985.80	62,816.00
	ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	14,963.000	111.1300	1,617,698.89	1,662,838.19
	ALLEGHANY CORP	EQUITY	5,655.000	608.1200	3,013,178.34	3,438,918.60
	ALNYLAM PHARMACEUTICALS INC	EQUITY	6,493.000	37.4400	462,264.19	243,097.92
	AMERIS BANCORP	EQUITY	20,906.000	43.6000	695,516.49	911,501.60
	APARTMENT INVESTMENT & MANAGEM	EQUITY	37,602.000	45.4500	1,650,689.21	1,709,010.90
	ARAMARK	EQUITY	42,133.000	35.7200	1,519,006.06	1,504,990.76
	ARCH COAL INC	EQUITY	10,677.000	72.0500	772,178.64	833,339.85
	ARIAD PHARMACEUTICALS INC	EQUITY	42,490.000	12.4400	418,416.17	528,575.60
	ARISTA NETWORKS INC	EQUITY	7,553.000	96.7700	589,739.38	730,903.81
	ARROW ELECTRONICS INC	EQUITY	16,389.000	71.3000	1,054,901.21	1,168,535.70
	ASPEN TECHNOLOGY INC	EQUITY	8,940.000	54.6800	486,261.91	488,839.20
	ASSURANT INC	EQUITY	19,999.000	92.8600	1,700,291.38	1,857,107.14
	ATHENAHEALTH INC	EQUITY	20,789.000	105.1700	2,507,009.95	2,186,379.13
	ATMOS ENERGY CORP	EQUITY	22,579.000	74.1500	1,758,380.59	1,674,232.85
	ATRICURE INC	EQUITY	94,614.000	19.5700	1,380,112.00	1,851,595.98
	AVON PRODUCTS INC	EQUITY	252,193.000	5.0400	1,339,398.40	1,271,052.72
	BANCORPSOUTH INC	EQUITY	81,549.000	31.0500	2,343,873.99	2,532,096.45
	BENEFITFOCUS INC	EQUITY	20,838.000	29.7000	840,938.53	618,888.60
	BIO-TECHNE CORP	EQUITY	8,555.000	102.8300	964,890.64	879,710.65
	BLACK HILLS CORP	EQUITY	40,282.000	61.3400	2,399,183.94	2,470,897.88
	BLACKBAUD INC	EQUITY	6,237.000	64.0000	419,866.47	399,168.00
	BLACKHAWK NETWORK HOLDINGS INC	EQUITY	10,995.000	37.6750	421,489.69	414,236.63
	BLUCORA INC	EQUITY	54,060.000	14.7500	672,286.66	797,385.00
	BLUEBIRD BIO INC	EQUITY	5,380.000	61.7000	302,894.00	331,946.00
	BOISE CASCADE CO	EQUITY	59,210.000	22.5000	1,557,617.16	1,332,225.00
	BROADSOFT INC	EQUITY	3,670.000	41.2500	162,334.73	151,387.50
	BROOKDALE SENIOR LIVING INC	EQUITY	61,185.000	12.4200	814,220.79	759,917.70
	BURLINGTON STORES INC	EQUITY	5,414.000	84.7500	413,304.76	458,836.50
	CABOT CORP	EQUITY	39,880.000	50.5400	1,955,682.28	2,015,535.20
	CACI INTERNATIONAL INC	EQUITY	11,692.000	124.3000	1,132,879.95	1,453,315.60
	CADENCE DESIGN SYSTEMS INC	EQUITY	64,783.000	25.2200	1,626,641.17	1,633,827.26
	CALLON PETROLEUM CO	EQUITY	139,467.000	15.3700	2,051,843.36	2,143,607.79
	CARDIOVASCULAR SYSTEMS INC	EQUITY	30,880.000	24.2100	663,733.87	747,604.80
	CAROLINA FINANCIAL CORP	EQUITY	7,763.000	30.7900	163,129.92	239,022.77
	CARPENTER TECHNOLOGY CORP	EQUITY	15,920.000	36.1700	588,106.46	575,826.40
	CARTER'S INC	EQUITY	15,496.000	86.3900	1,467,650.72	1,338,699.44
	CAVIUM INC	EQUITY	48,195.000	62.4400	2,655,692.26	3,009,295.80
	CELANESE CORP	EQUITY	26,119.000	78.7400	1,665,693.90	2,056,610.06
	CHEESECAKE FACTORY INC/THE	EQUITY	11,194.000	59.8800	573,118.81	670,296.72
	CHICO'S FAS INC	EQUITY	44,650.000	14.3900	541,342.39	642,513.50
	CIENA CORP	EQUITY	28,634.000	24.4100	586,766.93	698,955.94
	CLEAN HARBORS INC	EQUITY	70,273.000	55.6500	3,525,866.91	3,910,692.45
	COBALT INTERNATIONAL ENERGY IN	EQUITY	174,068.000	1.2200	181,900.31	212,362.96
	COBIZ FINANCIAL INC	EQUITY	84,251.000	16.8900	1,058,212.76	1,422,999.39
	COGNEX CORP	EQUITY	2,873.000	63.6200	148,660.80	182,780.26
	COHERENT INC	EQUITY	3,870.000	137.3850	414,336.36	531,679.95
	COLFAX CORP	EQUITY	23,480.000	35.9300	684,922.73	843,636.40
	COLUMBIA SPORTSWEAR CO	EQUITY	15,076.000	58.3000	847,837.69	878,930.80
	COMMERCIAL METALS CO	EQUITY	66,628.000	21.7800	1,174,505.84	1,451,157.84
	CONYERS PARK ACQUISITION CORP	EQUITY	37,587.000	10.8500	395,205.26	407,818.95
	CORESITE REALTY CORP	EQUITY	21,897.000	79.3700	1,704,201.55	1,737,964.89
	CORPORATE OFFICE PROPERTIES TR	EQUITY	70,411.000	31.2200	2,062,081.17	2,198,231.42

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Wellington</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	COTY INC	EQUITY	112,135.000	18.3100	2,578,042.32	2,053,191.85
	CROWN HOLDINGS INC	EQUITY	38,842.000	52.5700	2,074,322.17	2,041,923.94
	CURTISS-WRIGHT CORP	EQUITY	10,317.000	98.3600	922,077.60	1,014,780.12
	CYPRESS SEMICONDUCTOR CORP	EQUITY	24,421.000	11.4400	271,739.80	279,376.24
	CYTOKINETICS INC	EQUITY	29,350.000	12.1500	353,304.08	356,602.50
	DSW INC	EQUITY	27,612.000	22.6500	652,957.13	625,411.80
	DEXCOM INC	EQUITY	13,280.000	59.7000	1,226,351.56	792,816.00
	DIAMONDBACK ENERGY INC	EQUITY	21,822.000	101.0600	2,017,653.07	2,205,331.32
	DOUGLAS EMMETT INC	EQUITY	71,428.000	36.5600	2,703,503.01	2,611,407.68
	8POINT3 ENERGY PARTNERS LP	EQUITY	3,760.000	12.9800	59,495.61	48,804.80
	EMPIRE STATE REALTY TRUST INC	EQUITY	78,479.000	20.1900	1,668,152.37	1,584,491.01
	ENERGEN CORP	EQUITY	6,256.000	57.6700	302,126.59	360,783.52
	ENDOLOGIX INC	EQUITY	119,246.000	5.7200	1,477,487.28	682,087.12
	ENVESTNET INC	EQUITY	18,155.000	35.2500	669,418.43	639,963.75
	EPAM SYSTEMS INC	EQUITY	5,328.000	64.3100	358,960.38	342,643.68
	ENVISION HEALTHCARE CORP	EQUITY	19,064.000	63.2900	1,313,398.25	1,206,560.56
	EQUITY LIFESTYLE PROPERTIES IN	EQUITY	32,164.000	72.1000	2,609,596.18	2,319,024.40
	EQUITY ONE INC	EQUITY	54,136.000	30.6900	1,752,467.51	1,661,433.84
	ESTERLINE TECHNOLOGIES CORP	EQUITY	11,179.000	89.2000	783,327.25	997,166.80
	EVERCORE PARTNERS INC	EQUITY	10,849.000	68.7000	555,271.71	745,326.30
	EXLSERVICE HOLDINGS INC	EQUITY	31,165.000	50.4400	1,563,360.60	1,571,962.60
	EXTRACTION OIL & GAS INC	EQUITY	5,480.000	20.0400	117,437.49	109,819.20
	FINISAR CORP	EQUITY	9,730.000	30.2700	334,824.68	294,527.10
	FIRST BUSEY CORP	EQUITY	63,982.000	30.7800	1,451,932.58	1,969,365.96
	FIRST FOUNDATION INC	EQUITY	17,264.000	28.5000	426,286.68	492,024.00
	FIRST SOLAR INC	EQUITY	14,270.000	32.0900	608,830.98	457,924.30
	FIVE BELOW INC	EQUITY	45,321.000	39.9600	2,255,130.53	1,811,027.16
	FIVE PRIME THERAPEUTICS INC	EQUITY	7,690.000	50.1100	382,583.17	385,345.90
	FOOT LOCKER INC	EQUITY	10,192.000	70.8900	692,352.93	722,510.88
	FORMFACTOR INC	EQUITY	118,298.000	11.2000	1,224,196.71	1,324,937.60
	FORTUNE BRANDS HOME & SECURITY	EQUITY	8,266.000	53.4600	483,394.51	441,900.36
	GENERAC HOLDINGS INC	EQUITY	6,193.000	40.7400	225,587.44	252,302.82
	GENESEE & WYOMING INC	EQUITY	13,200.000	69.4100	850,638.46	916,212.00
	GLOBAL BLOOD THERAPEUTICS INC	EQUITY	9,500.000	14.4500	170,044.42	137,275.00
	GLOBUS MEDICAL INC	EQUITY	67,090.000	24.8100	1,568,091.92	1,664,502.90
	GLYCOMIMETICS INC	EQUITY	30,644.000	6.1000	244,755.22	186,928.40
	GODADDY INC	EQUITY	9,090.000	34.9500	302,881.75	317,695.50
	GOODYEAR TIRE & RUBBER CO/THE	EQUITY	21,872.000	30.8700	706,932.01	675,188.64
	GRAPHIC PACKAGING HOLDING CO	EQUITY	204,954.000	12.4800	2,814,853.34	2,557,825.92
	GRUBHUB INC	EQUITY	10,298.000	37.6200	375,843.20	387,410.76
	GUIDEWIRE SOFTWARE INC	EQUITY	10,656.000	49.3300	656,040.11	525,660.48
	HD SUPPLY HOLDINGS INC	EQUITY	50,430.000	42.5100	1,799,769.36	2,143,779.30
	HANNON ARMSTRONG SUSTAINABLE I	EQUITY	24,310.000	18.9900	566,142.85	461,646.90
	HEADWATERS INC	EQUITY	72,184.000	23.5200	1,363,254.99	1,697,767.68
	HEICO CORP	EQUITY	18,974.000	67.9000	1,108,777.87	1,288,334.60
	HELIX ENERGY SOLUTIONS GROUP I	EQUITY	267,695.000	8.8200	2,367,184.81	2,361,069.90
	HERITAGE OAKS BANCORP	EQUITY	86,950.000	12.3300	715,468.35	1,072,093.50
	HILLTOP HOLDINGS INC	EQUITY	33,934.000	29.8000	756,254.84	1,011,233.20
	HOSTESS BRANDS INC	EQUITY	106,254.000	13.0000	1,257,366.20	1,381,302.00
	HUBBELL INC	EQUITY	15,260.000	116.7000	1,616,870.05	1,780,842.00
	HUBSPOT INC	EQUITY	18,395.000	47.0000	1,074,878.28	864,565.00
	JB HUNT TRANSPORT SERVICES INC	EQUITY	7,649.000	97.0700	622,420.32	742,488.43
	HURON CONSULTING GROUP INC	EQUITY	19,167.000	50.6500	1,174,807.12	970,808.55
	HYATT HOTELS CORP	EQUITY	30,325.000	55.2600	1,590,130.83	1,675,759.50
	IBERIABANK CORP	EQUITY	25,140.000	83.7500	1,717,140.72	2,105,475.00
	IDEX CORP	EQUITY	20,610.000	90.0600	1,868,397.77	1,856,136.60
	IMPINJ INC	EQUITY	7,300.000	35.3400	197,100.00	257,982.00
	INPHI CORP	EQUITY	14,536.000	44.6200	669,896.11	648,596.32
	INTEGRATED DEVICE TECHNOLOGY I	EQUITY	10,514.000	23.5600	211,112.71	247,709.84
	INTERPUBLIC GROUP OF COS INC/T	EQUITY	91,900.000	23.4100	2,083,706.08	2,151,379.00
	INTERSIL CORP	EQUITY	27,250.000	22.3000	420,914.58	607,675.00
	INVESTMENT TECHNOLOGY GROUP IN	EQUITY	33,434.000	19.7400	543,941.41	659,987.16
	ISHARES RUSSELL 2000 ETF	EQUITY	43,046.000	134.8500	5,776,117.94	5,804,753.10

Western Conference of Teamsters Pension Plan
Form - 5500 Schedule H - Line 4i
Schedule of Assets Held at End of Year
December 31, 2016
EIN 91-6145047
Plan Number 001

<u>Wellington</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	(b)	Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	ITRON INC	EQUITY	24,465.000	62.8500	1,381,092.54	1,537,625.25
	JACK IN THE BOX INC	EQUITY	13,480.000	111.6400	1,315,931.18	1,504,907.20
	JAMBA INC	EQUITY	18,469.000	10.3000	212,524.63	190,230.70
	JETBLUE AIRWAYS CORP	EQUITY	29,290.000	22.4200	533,078.00	656,681.80
	J2 GLOBAL INC	EQUITY	10,445.000	81.8000	722,744.74	854,401.00
	KAISER ALUMINUM CORP	EQUITY	7,138.000	77.6900	609,597.57	554,551.22
	KARYOPHARM THERAPEUTICS INC	EQUITY	26,510.000	9.4000	242,391.65	249,194.00
	KATE SPADE & CO	EQUITY	49,352.000	18.6700	923,417.90	921,401.84
	KEMPER CORP	EQUITY	28,796.000	44.3000	1,064,157.93	1,275,662.80
	KENNEDY-WILSON HOLDINGS INC	EQUITY	123,464.000	20.5000	2,614,226.73	2,531,012.00
	KIRBY CORP	EQUITY	26,841.000	66.5000	1,599,546.28	1,784,926.50
	KNIGHT TRANSPORTATION INC	EQUITY	52,938.000	33.0500	1,540,785.21	1,749,600.90
	LAKELAND BANCORP INC	EQUITY	121,202.000	19.5000	1,644,685.83	2,363,439.00
	LAREDO PETROLEUM INC	EQUITY	26,960.000	14.1400	270,350.31	381,214.40
	LASALLE HOTEL PROPERTIES	EQUITY	52,627.000	30.4700	1,482,503.21	1,603,544.69
	LATTICE SEMICONDUCTOR CORP	EQUITY	9,280.000	7.3600	60,195.65	68,300.80
	LEGG MASON INC	EQUITY	19,637.000	29.9100	671,443.74	587,342.67
	LIBERTY MEDIA CORP-LIBERTY FOR	EQUITY	26,063.000	31.3300	755,584.88	816,553.79
	LIBERTY MEDIA CORP-LIBERTY BRA	EQUITY	51,493.000	20.5900	931,031.57	1,060,240.87
	LIFEPOINT HEALTH INC	EQUITY	24,070.000	56.8000	1,403,741.13	1,367,176.00
	LINDBLAD EXPEDITIONS HOLDINGS	EQUITY	126,862.000	9.4500	1,142,430.39	1,198,845.90
	LOXO ONCOLOGY INC	EQUITY	12,265.000	32.1150	333,471.01	393,890.48
	MB FINANCIAL INC	EQUITY	59,514.000	47.2300	2,402,302.68	2,810,846.22
	MGIC INVESTMENT CORP	EQUITY	109,541.000	10.1900	915,346.51	1,116,222.79
	MKS INSTRUMENTS INC	EQUITY	48,010.000	59.4000	2,242,540.04	2,851,794.00
	MACOM TECHNOLOGY SOLUTIONS HOL	EQUITY	4,750.000	46.2800	189,716.49	219,830.00
	STEVEN MADDEN LTD	EQUITY	27,190.000	35.7500	939,760.59	972,042.50
	MANPOWERGROUP INC	EQUITY	12,633.000	88.8700	911,079.67	1,122,694.71
	MASONITE INTERNATIONAL CORP	EQUITY	20,597.000	65.8000	1,465,977.88	1,355,282.60
	MAXLINEAR INC	EQUITY	26,463.000	21.8000	549,370.11	576,893.40
	MICROSEMI CORP	EQUITY	9,991.000	53.9700	414,546.00	539,214.27
	MIDDLEBY CORP/THE	EQUITY	31,513.000	128.8100	3,878,563.18	4,059,189.53
	MILACRON HOLDINGS CORP	EQUITY	9,400.000	18.6300	172,664.61	175,122.00
	MONARCH CASINO & RESORT INC	EQUITY	33,185.000	25.7800	794,685.80	855,509.30
	MOOG INC	EQUITY	9,961.000	65.6800	584,054.95	654,238.48
	MYOKARDIA INC	EQUITY	38,838.000	12.9500	731,843.43	502,952.10
	NATIONAL CINEMEDIA INC	EQUITY	114,873.000	14.7300	1,751,248.93	1,692,079.29
	NATIONAL INSTRUMENTS CORP	EQUITY	11,300.000	30.8200	323,067.00	348,266.00
	NEWFIELD EXPLORATION CO	EQUITY	22,065.000	40.5000	797,823.78	893,632.50
	NIVALIS THERAPEUTICS INC	EQUITY	14,341.000	2.2400	122,409.04	32,123.84
	NOW INC	EQUITY	149,038.000	20.4700	3,111,884.87	3,050,807.86
	OGE ENERGY CORP	EQUITY	49,330.000	33.4500	1,545,962.30	1,650,088.50
	OASIS PETROLEUM INC	EQUITY	57,206.000	15.1400	617,824.80	866,098.84
	OCEANEERING INTERNATIONAL INC	EQUITY	72,171.000	28.2100	2,045,247.69	2,035,943.91
	OCLARO INC	EQUITY	58,359.000	8.9500	419,718.85	522,313.05
	ON SEMICONDUCTOR CORP	EQUITY	54,096.000	12.7600	655,362.22	690,264.96
	ORBCOMM INC	EQUITY	36,480.000	8.2700	381,021.10	301,689.60
	OTONOMY INC	EQUITY	17,890.000	15.9000	278,623.58	284,451.00
	OUTFRONT MEDIA INC	EQUITY	111,254.000	24.8700	2,534,672.17	2,766,886.98
	OWENS CORNING	EQUITY	23,172.000	51.5600	1,234,636.71	1,194,748.32
	OWENS-ILLINOIS INC	EQUITY	46,790.000	17.4100	886,998.03	814,613.90
	PDC ENERGY INC	EQUITY	5,200.000	72.5800	328,900.00	377,416.00
	PGT INNOVATIONS INC	EQUITY	69,481.000	11.4500	760,803.29	795,557.45
	PNM RESOURCES INC	EQUITY	54,801.000	34.3000	1,833,232.43	1,879,674.30
	PTC THERAPEUTICS INC	EQUITY	14,718.000	10.9100	106,130.96	160,573.38
	PACIFIC PREMIER BANCORP INC	EQUITY	19,333.000	35.3500	640,865.57	683,421.55
	PACKAGING CORP OF AMERICA	EQUITY	12,497.000	84.8200	942,616.64	1,059,995.54
	PACWEST BANCORP	EQUITY	31,436.000	54.4400	1,338,696.82	1,711,375.84
	PANERA BREAD CO	EQUITY	6,024.000	205.0900	1,308,367.29	1,235,462.16
	PARSLEY ENERGY INC	EQUITY	30,377.000	35.2400	918,875.72	1,070,485.48
	PATTERN ENERGY GROUP INC	EQUITY	26,370.000	18.9900	627,366.18	500,766.30
	PATTERSON-UTI ENERGY INC	EQUITY	69,247.000	26.9200	1,349,427.06	1,864,129.24
	PAYLOCITY HOLDING CORP	EQUITY	17,664.000	30.0100	828,921.76	530,096.64

Western Conference of Teamsters Pension Plan
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<u>Wellington</u>		Description of investment including maturity date, rate of interest, collateral, par or				
(a)	(b)	Asset type	Shares/Par (c)	Price	Cost (d)	Current Value (e)
	PEGASYSTEMS INC	EQUITY	11,145.000	36.0000	407,625.74	401,220.00
	PORTOLA PHARMACEUTICALS INC	EQUITY	16,270.000	22.4400	434,647.85	365,098.80
	POST HOLDINGS INC	EQUITY	49,417.000	80.3900	4,094,218.73	3,972,632.63
	PURE STORAGE INC	EQUITY	55,400.000	11.3100	740,563.00	626,574.00
	QCR HOLDINGS INC	EQUITY	29,480.000	43.3000	888,875.71	1,276,484.00
	QEP RESOURCES INC	EQUITY	18,671.000	18.4100	335,209.28	343,733.11
	QUANTENNA COMMUNICATIONS INC	EQUITY	4,500.000	18.1300	72,000.00	81,585.00
	QUIDEL CORP	EQUITY	30,737.000	21.4200	693,282.44	658,386.54
	RA PHARMACEUTICALS INC	EQUITY	13,900.000	15.1900	180,707.41	211,141.00
	RAYMOND JAMES FINANCIAL INC	EQUITY	12,431.000	69.2700	678,106.18	861,095.37
	REDWOOD TRUST INC	EQUITY	52,652.000	15.2100	748,810.18	800,836.92
	REGENCY CENTERS CORP	EQUITY	20,529.000	68.9500	1,662,718.22	1,415,474.55
	REGULUS THERAPEUTICS INC	EQUITY	17,710.000	2.2500	65,828.07	39,847.50
	RELIANCE STEEL & ALUMINUM CO	EQUITY	11,103.000	79.5400	836,843.28	883,132.62
	RESOLUTE ENERGY CORP	EQUITY	8,900.000	41.1900	338,200.00	366,591.00
	REXFORD INDUSTRIAL REALTY INC	EQUITY	97,820.000	23.1900	2,193,380.32	2,268,445.80
	RICE ENERGY INC	EQUITY	36,812.000	21.3500	938,706.00	785,936.20
	ROBERT HALF INTERNATIONAL INC	EQUITY	11,235.000	48.7800	428,824.01	548,043.30
	ROGERS CORP	EQUITY	40,890.000	76.8100	2,393,983.57	3,140,760.90
	SS&C TECHNOLOGIES HOLDINGS INC	EQUITY	36,834.000	28.6000	1,156,537.17	1,053,452.40
	SVB FINANCIAL GROUP	EQUITY	9,042.000	171.6600	917,570.51	1,552,149.72
	SEMGROUP CORP	EQUITY	27,639.000	41.7500	899,522.43	1,153,928.25
	SIGNATURE BANK/NEW YORK NY	EQUITY	16,357.000	150.2000	1,961,342.08	2,456,821.40
	SILICON LABORATORIES INC	EQUITY	3,169.000	65.0000	179,468.74	205,985.00
	SITONE LANDSCAPE SUPPLY INC	EQUITY	32,059.000	34.7300	1,063,350.91	1,113,409.07
	SKECHERS U.S.A. INC	EQUITY	11,168.000	24.5800	238,676.55	274,509.44
	AO SMITH CORP	EQUITY	29,000.000	47.3500	1,349,068.62	1,373,150.00
	SOUTH JERSEY INDUSTRIES INC	EQUITY	40,213.000	33.6900	1,260,877.67	1,354,775.97
	SPIRE INC	EQUITY	14,750.000	64.5500	1,005,613.48	952,112.50
	SPLUNK INC	EQUITY	11,951.000	51.1500	737,486.68	611,293.65
	STEEL DYNAMICS INC	EQUITY	74,586.000	35.5800	1,945,615.57	2,653,769.88
	STERLING BANCORP/DE	EQUITY	94,148.000	23.4000	1,612,727.72	2,203,063.20
	STILLWATER MINING CO	EQUITY	47,632.000	16.1100	633,943.38	767,351.52
	SUNPOWER CORP	EQUITY	7,770.000	6.6100	112,820.40	51,359.70
	SYNDAX PHARMACEUTICALS INC	EQUITY	24,131.000	7.1700	340,878.06	173,019.27
	SYNERGY RESOURCES CORP	EQUITY	93,862.000	8.9100	585,552.88	836,310.42
	TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	7,400.000	49.2900	365,617.35	364,746.00
	TARGA RESOURCES CORP	EQUITY	32,751.000	56.0700	1,379,102.17	1,836,348.57
	TELADOC INC	EQUITY	71,650.000	16.5000	1,198,413.85	1,182,225.00
	TELEDYNE TECHNOLOGIES INC	EQUITY	11,862.000	123.0000	1,254,686.89	1,459,026.00
	TELEFLEX INC	EQUITY	11,030.000	161.1500	1,985,203.23	1,777,484.50
	TESARO INC	EQUITY	7,990.000	134.4800	758,325.02	1,074,495.20
	TESCO CORP	EQUITY	185,870.000	8.2500	1,423,101.08	1,533,427.50
	TOLL BROTHERS INC	EQUITY	4,304.000	31.0000	120,081.60	133,424.00
	TOPBUILD CORP	EQUITY	71,106.000	35.6000	2,460,840.29	2,531,373.60
	TRANSUNION	EQUITY	20,151.000	30.9300	659,381.18	623,270.43
	TREVENA INC	EQUITY	61,880.000	5.8800	414,590.36	363,854.40
	TRINET GROUP INC	EQUITY	67,350.000	25.6200	1,427,616.88	1,725,507.00
	2U INC	EQUITY	26,843.000	30.1500	940,429.89	809,316.45
	ULTRAGENYX PHARMACEUTICAL INC	EQUITY	9,460.000	70.3100	606,462.54	665,132.60
	UNITED COMMUNITY BANKS INC/GA	EQUITY	66,846.000	29.6200	1,314,870.78	1,979,978.52
	VAIL RESORTS INC	EQUITY	13,061.000	161.3100	2,093,762.60	2,106,869.91
	VERIFONE SYSTEMS INC	EQUITY	38,341.000	17.7300	724,445.89	679,785.93
	VERITEX HOLDINGS INC	EQUITY	13,323.000	26.7100	303,039.50	355,857.33
	WGL HOLDINGS INC	EQUITY	13,095.000	76.2800	887,731.01	998,886.60
	WAGeworks INC	EQUITY	20,564.000	72.5000	1,242,118.68	1,490,890.00
	WATTS WATER TECHNOLOGIES INC	EQUITY	14,330.000	65.2000	888,922.83	934,316.00
	WAYFAIR INC	EQUITY	99,441.000	35.0500	4,145,857.93	3,485,407.05
	WELLCARE HEALTH PLANS INC	EQUITY	14,600.000	137.0800	1,617,571.73	2,001,368.00
	WESCO INTERNATIONAL INC	EQUITY	27,420.000	66.5500	1,544,775.88	1,824,801.00
	WESTERN ALLIANCE BANCORP	EQUITY	50,949.000	48.7100	1,813,651.90	2,481,725.79
	WEX INC	EQUITY	21,965.000	111.6000	2,143,262.57	2,451,294.00
	WINGSTOP INC	EQUITY	61,885.000	29.5900	1,921,130.39	1,831,177.15

Appendix XVIII

W.R. Huff Asset Management

		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b) <u>Identity of issue, borrower, lessor or similar party</u>	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
	ACC CLAIMS HLDGS LLC	EQUITY	8,222,480.000	0.0040	0.00	32,889.92
	ADELPHIA RECOVERY TRUST	EQUITY	5,107,789.000	0.0100	2,438,841.97	51,077.89
	ADELPHIA RECOVERY TRUST	EQUITY	10,669,204.000	0.0010	851,509.33	10,669.20
Total WR Huff Portfolio					3,290,351.30	94,637.01

Appendix XIX

SEI Local Position Appraisal
White Oak Global Advisors, LLC - WCTPT

1213-1-00004

Period Start Date: 12/1/2016 12:00:00 AM
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 Prior Knowledge Date: 1/4/2017 11:59:59 PM
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 Accounting Calendar: 1213-1-00004
 Accounting Period: DEC312016

U.S. DOLLARS

Inventory State: AllAssetsAndPayables

Investment ID	Investment Description	Quantity	Currency (Local)	Amortized Cost (Base)		Market Price (Base)		Market Value (Base)		Unrealized FX G/L (Base)		Total Unrealized G/L (Base)	
				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)	Unrealized FX G/L (Local)	Market Value (Local)	Unrealized FX G/L (Local)	Total Unrealized G/L (Local)	Original Face	
Private Equity													
Long	SS EQUIPMENT EQUITY			0.00	0.00000000			0.00	0.00	0.00		0.00	0.00
	SS EQUIPMENT EQUITY	169.210	USD	0.00	0.00000000			0.00	0.00	0.00		0.00	0.00
	Totals Private Equity (Base)			0.00				0.00	0.00	0.00		0.00	0.00
	Totals Private Equity (Local)			0.00				0.00	0.00	0.00		0.00	0.00
Unlisted Common Stock													
Long	EZE 2 EQUITY			67,244.17	0.32254525			16,697.20	0.00	0.00		-50,546.97	0.00
	EZE 2 EQUITY	51,767.000	USD	67,244.17	0.32254525			16,697.20	0.00	0.00		-50,546.97	0.00
Long	MONOSOL EQUITY			107,561.44	0.34298592			168,343.32	0.00	0.00		60,781.88	0.00
	MONOSOL EQUITY	490,817.000	USD	107,561.44	0.34298592			168,343.32	0.00	0.00		60,781.88	0.00
Long	NBP-COMMON STOCK			0.00	1,104,300,000			1,910,439.00	0.00	0.00		1,910,439.00	0.00

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
	NORTHERN BEEF COMMON STOCK	1,730,000	USD	0.00	1,104,300,000.00	1,104,300,000.00	1,910,439.00	1,910,439.00	0.00	1,910,439.00	0.00
Long	PANASAS EQUITY			0.00	0.03991758	11,357.23		11,357.23	0.00	11,357.23	0.00
	PANASAS EQUITY	284,517,000	USD	0.00	0.03991758	11,357.23		11,357.23	0.00	11,357.23	0.00
Long	WOAF EQUITY			0.00	0.00000000			0.00	0.00	0.00	0.00
	WOAF EQUITY	1,394,000	USD	0.00	0.00000000			0.00	0.00	0.00	0.00
Totals Unlisted Common Stock (Base)				174,805.61		2,106,836.75		2,106,836.75	0.00	1,932,031.14	
Totals Unlisted Common Stock (Local)				174,805.61		2,106,836.75		2,106,836.75	0.00	1,932,031.14	

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
	Unlisted Preferred Stock										
Long	NBP-PREFERRED EQUITY			7,942,437.34	5.13486066	11,199,131.09		11,199,131.09	0.00	3,256,693.75	0.00
	NORTHERN BEEF PREFERRED EQUITY	2,181,000.000	USD	7,942,437.34	5.13486066	11,199,131.09		11,199,131.09	0.00	3,256,693.75	0.00
	Totals Unlisted Preferred Stock (Base)			7,942,437.34		11,199,131.09		11,199,131.09	0.00	3,256,693.75	
	Totals Unlisted Preferred Stock (Local)			7,942,437.34		11,199,131.09		11,199,131.09	0.00	3,256,693.75	
	Totals Equity (Base)			8,117,242.95		13,305,967.84		13,305,967.84	0.00	5,188,724.89	
	Totals Equity (Local)			8,117,242.95		13,305,967.84		13,305,967.84	0.00	5,188,724.89	

Loan	Investment Description	Quantity	Currency (Local)	Amortized Cost (Base)		Market Price (Base)		Market Value (Base)	Unrealized FX G/L (Base)	Total Unrealized G/L (Base)	Original Face
				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
	Delayed Draw Term Loan										
Long	AZZ.Wireless.DDTL2			1,256,837.32	100.00000000	1,256,837.32		1,256,837.32	0.00	0.00	0.00
	AZZ WIRELESS HOLDINGS DDTL 2	1,256,837.320	USD	1,256,837.32	100.00000000	1,256,837.32		1,256,837.32	0.00	0.00	0.00
	Totals Delayed Draw Term Loan (Base)			1,256,837.32		1,256,837.32		1,256,837.32	0.00	0.00	
	Totals Delayed Draw Term Loan (Local)			1,256,837.32		1,256,837.32		1,256,837.32	0.00	0.00	
Long	AZZ.Wireless.DDTL3			756,162.13	100.00000000	756,162.13		756,162.13	0.00	0.00	0.00
	AZZ Wireless Holdings, Inc Delayed Draw	756,162.130	USD	756,162.13	100.00000000	756,162.13		756,162.13	0.00	0.00	0.00
	Term Loan 3										

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U.S. DOLLARS

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Investment ID	Investment Description	Currency (Local)	Quantity	Amortized Cost (Base)		Market Price (Base)		Market Value (Base)	Unrealized FX G/L (Base)	Total Unrealized G/L (Base)	Original Face
				Amortized Cost (Local)	Market Price (Local)	Market Value (Local)	Unrealized FX G/L (Local)				
Long	A2Z Wireless.DDTL4										
	A2Z Wireless Holdings, Inc Delayed Draw Term Loan 4	USD	2,766,338.060	2,766,338.06	100.000000000	2,766,338.06	2,766,338.06	0.00	0.00	0.00	0.00
Long	New.Angus.DDTL										
	New.Angus, LLC Tranche A Second Draw Term Loan	USD	1,659,843.480	1,659,843.48	100.000000000	1,659,843.48	1,659,843.48	0.00	0.00	0.00	0.00
Long	New.Angus.DDTL10										
	New.Angus Delayed Draw 10	USD	256,732.000	256,732.00	100.000000000	256,732.00	256,732.00	0.00	0.00	0.00	0.00
Long	New.Angus.DDTL11										
	New.Angus Delayed Draw 11	USD	308,078.000	308,078.00	100.000000000	308,078.00	308,078.00	0.00	0.00	0.00	0.00
Long	New.Angus.DDTL2										
	New.Angus 2nd Delayed Draw	USD	1,653,055.400	1,653,055.40	100.000000000	1,653,055.40	1,653,055.40	0.00	0.00	0.00	0.00

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U.S. DOLLARS

Inventory State: AllAssetsAndPayables

Investment ID	Investment Description	Quantity	Currency (Local)	Amortized Cost (Base)		Market Price (Base)		Market Value (Base)	Market Value (Local)	Unrealized FX G/L (Base)	Unrealized FX G/L (Local)	Total Unrealized G/L (Base)	Total Unrealized G/L (Local)	Original Face
				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)							
Long	New.Angus.DDTL3													
	New Angus, LLC Tranche A Second Draw Term Loan 3	277,574.040	USD	277,574.04	100.000000000	277,574.04	100.000000000	277,574.04	277,574.04	0.00	0.00	0.00	0.00	0.00
Long	New.Angus.DDTL8													
	New Angus, LLC Tranche A Second Draw Term Loan 8	770,195.000	USD	770,195.00	100.000000000	770,195.00	100.000000000	770,195.00	770,195.00	0.00	0.00	0.00	0.00	0.00
Long	New.Angus.DDTL9													
	New Angus, LLC Tranche A Second Draw Term Loan 9	205,385.000	USD	205,385.00	100.000000000	205,385.00	100.000000000	205,385.00	205,385.00	0.00	0.00	0.00	0.00	0.00
Long	Voyager.4th.DDTL													
	Voyager 4th Delayed Draw Term Loan	1,203,190.450	USD	1,155,301.90	96.01986951	1,155,301.90	96.01986951	1,155,301.90	1,155,301.90	0.00	0.00	0.00	0.00	0.00
Long	Voyager.8th.DDTL													
	Voyager 8th Delayed Draw Term Loan	2,931,270.740	USD	2,931,270.74	100.000000000	2,931,270.74	100.000000000	2,931,270.74	2,931,270.74	0.00	0.00	0.00	0.00	0.00

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Investment ID	Investment Description	Currency (Local)	Quantity	Amortized Cost (Base)		Market Price (Base)		Market Value (Base)	Market Value (Local)	Unrealized FX G/L (Base)	Unrealized FX G/L (Local)	Total Unrealized G/L (Base)	Total Unrealized G/L (Local)	Original Face
				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)							
Long	Voyager-9th.DDTL													
	Voyager 9th Delayed Draw Term Loan	USD	799,675.620	799,675.62	100.000000000	799,675.62	799,675.62	799,675.62	799,675.62	0.00	0.00	0.00	0.00	0.00
Long	Voyager.DDTL													
	Voyager Drilling, LLC Delayed Draw Term Loan	USD	2,513,892.370	2,413,836.15	96.01986858	2,413,836.15	2,413,836.15	2,413,836.15	2,413,836.15	0.00	0.00	0.00	0.00	0.00
	Totals Delayed Draw Term Loan (Base)			17,210,284.84		17,210,284.84	17,210,284.84	17,210,284.84	17,210,284.84	0.00	0.00	0.00	0.00	
	Totals Delayed Draw Term Loan (Local)			17,210,284.84		17,210,284.84	17,210,284.84	17,210,284.84	17,210,284.84	0.00	0.00	0.00	0.00	
Revolver Loan														
Long	Panasas.RC2													
	Panasas Inc Pro Rata Revolver	USD	47,600.800	47,600.80	55.90374532	47,600.80	47,600.63	26,610.63	26,610.63	0.00	0.00	-20,990.17	-20,990.17	0.00
	Totals Revolver Loan (Base)			47,600.80		47,600.80	26,610.63	26,610.63	26,610.63	0.00	0.00	-20,990.17	-20,990.17	
	Totals Revolver Loan (Local)			47,600.80		47,600.80	26,610.63	26,610.63	26,610.63	0.00	0.00	-20,990.17	-20,990.17	

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)							
Term Loan Long A2Z Wireless Initial TLA														
	A2Z Wireless Holdings, LLC Initial New Term Loan A	8,753,512.060	USD	8,753,512.06	100.000000000	8,753,512.06	100.000000000	8,753,512.06	8,753,512.06	0.00	0.00	0.00	0.00	0.00
Long ASV.TLB														
	A.S.V.,LLC Term Loan B	1,883,711.000	USD	1,883,711.00	100.000000000	1,883,711.00	100.000000000	1,883,711.00	1,883,711.00	0.00	0.00	0.00	0.00	0.00
Long Ashton-Potter.TL														
	Ashton-Potter (USA) LTD. Term Loan	1,192,457.000	USD	1,192,457.00	100.000000000	1,192,457.00	100.000000000	1,192,457.00	1,192,457.00	0.00	0.00	0.00	0.00	0.00
Long Atlantic Carbon.TLA														
	Atlantic Carbon Group Loan TLA	1,645,010.470	USD	1,645,010.47	100.000000000	1,645,010.47	100.000000000	1,645,010.47	1,645,010.47	0.00	0.00	0.00	0.00	0.00
Long Bill.Miller.TL														
	Bill.Miller.TL	1,199,874.14	USD	1,199,874.14	100.000000000	1,199,874.14	100.000000000	1,199,874.14	1,199,874.14	0.00	0.00	0.00	0.00	0.00

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
	Bill Miller Equipment Sales Inc Term Loan	USD	1,199,874.140	1,199,874.14	100,000,000,000			1,199,874.14	0.00	0.00	0.00
Long	CSS.TLA			1,162,720.00	100,000,000,000			1,162,720.00	0.00	0.00	0.00
	Community Surgical Supply Loan	USD	1,162,720.000	1,162,720.00	100,000,000,000			1,162,720.00	0.00	0.00	0.00
Long	EZE.TL2			9,822,209.17	83,932,728,96			8,942,107.92	0.00	-880,101.25	0.00
	EZE 2 TERM LOAN	USD	10,653,898.700	9,822,209.17	83,932,728,96			8,942,107.92	0.00	-880,101.25	0.00
Long	EuroKitch.TLA			23,419.20	67,864,017,56			15,893.21	0.00	-7,525.99	0.00
	Euro Kitchen Design LLC. Term Loan A	USD	23,419.200	23,419.20	67,864,017,56			15,893.21	0.00	-7,525.99	0.00
Long	EuroKitch.TLB			468,384.02	67,864,023,20			317,864.24	0.00	-150,519.78	0.00
	Euro Kitchen Design LLC. Term Loan B	USD	468,384.020	468,384.02	67,864,023,20			317,864.24	0.00	-150,519.78	0.00

SEI Local Position Appraisal
 White Oak Gopal Advisors, LLC - WCTPT

1213-1-00004

Period Start Date: 12/1/2016 12:00:00 AM
 Period End Date: 12/31/2016 11:59:59 PM
 Prior Knowledge Date: 1/4/2017 11:59:59 PM
 Knowledge Date: 1/25/2017 4:15:35 PM
 Accounting Calendar: 1213-1-00004
 Accounting Period: DEC312016

U.S. DOLLARS

Inventory State: AllAssetsAndPayables

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
Long	EuroKitch.TLC										
	Euro Kitchen Design LLC. Term Loan C	2,763,465.770	USD	2,763,465.77	67,86402279	1,877,750.00	1,875,399.04	1,875,399.04	0.00	-888,066.73	0.00
Long	Eurokitchen.PA1										
	Eurokitchen Protective Advance Term Loan	1,877,750.000	USD	1,877,750.00	100,00000000	1,877,750.00	1,877,750.00	1,877,750.00	0.00	0.00	0.00
Long	Eurokitchen.TLD										
	L'Arte Della Cucina, LLC Term Loan D	315,379.000	USD	315,379.00	67,86402392	214,028.88	214,028.88	214,028.88	0.00	-101,350.12	0.00
Long	Eurokitchen.TLE										
	L'Arte Della Cucina, LLC Term Loan E	3,010,148.000	USD	3,010,148.00	67,86402263	2,042,807.52	2,042,807.52	2,042,807.52	0.00	-967,340.48	0.00
Long	Eurokitchen.TLF										
	L'Arte Della Cucina, LLC Term Loan F	2,085,385.000	USD	2,085,385.00	67,86402271	1,415,226.15	1,415,226.15	1,415,226.15	0.00	-670,158.85	0.00

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)							
Long	FSH.ACE.TLA													
	FSH.ACE.TLA	936,785,000	USD	879,879.18	93,925,412.98	879,879.18	93,925,412.98	879,879.18	879,879.18	0.00	0.00	0.00	0.00	0.00
Long	FSH.ACE.TLB													
	FSH Funding Company, LLC Term Loan	936,785,000	USD	936,785.00	100,000,000,000	936,785.00	100,000,000,000	936,785.00	936,785.00	0.00	0.00	0.00	0.00	0.00
Long	Global.Keg.TL													
	Global Keg Rental LLC Initial Term Loan	956,983,000	USD	956,983.00	100,000,000,000	956,983.00	100,000,000,000	956,983.00	956,983.00	0.00	0.00	0.00	0.00	0.00
Long	Gro.Well.TLA													
	Gro Well Term Loan A	1,084,437,650	USD	1,084,437.65	100,000,000,000	1,084,437.65	100,000,000,000	1,084,437.65	1,084,437.65	0.00	0.00	0.00	0.00	0.00
Long	Gro.Well.TLB													
	Gro-Well Term Loan B	361,479,220	USD	361,479.22	100,000,000,000	361,479.22	100,000,000,000	361,479.22	361,479.22	0.00	0.00	0.00	0.00	0.00

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Long	Harvest.Power.TLA										
	Harvest Power Term Loan	2,273,743.380	USD	2,273,743.38	100.000000000	2,273,743.38	100.000000000	2,273,743.38	0.00	0.00	0.00
Long	Harvest.Power.TLC										
	Harvest Power Term Loan C	141,999.870	USD	141,999.87	100.000000000	141,999.87	100.000000000	141,999.87	0.00	0.00	0.00
Long	Harvest.Power.TLD										
	Harvest Power Term Loan D	141,591.630	USD	141,591.63	100.000000000	141,591.63	100.000000000	141,591.63	0.00	0.00	0.00
Long	Just.Fab.TLA										
	Just Fabulous, Inc. Tranche A Term Loan	6,126,148.230	USD	6,126,148.23	100.000000000	6,126,148.23	100.000000000	6,126,148.23	0.00	0.00	0.00
Long	Just.Fab.TLB										
	Just Fabulous, Inc. Tranche B Term Loan	3,788,200.720	USD	3,788,200.72	100.000000000	3,788,200.72	100.000000000	3,788,200.72	0.00	0.00	0.00

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Long	KRD.TLA										
	K R Drenth Term Loan A	1,385,020.990	USD	1,385,020.99	100.000000000	1,385,020.99	100.000000000	1,385,020.99	0.00	0.00	0.00
Long	KRD.TLB										
	K R Drenth Term Loan B	5,024,864.180	USD	5,024,864.18	100.000000000	5,024,864.18	100.000000000	5,024,864.18	0.00	0.00	0.00
Long	LDC.Stone.TLB										
	LDC STONE TL B	2,562,281.870	USD	2,548,406.95	99.45849361	2,548,406.95	99.45849361	2,548,406.95	0.00	0.00	0.00
Long	LDC.Stone.TLC										
	LDC Stone, Inc. Tranche C Term Loan	1,499,152.790	USD	1,484,276.89	99.00771288	1,484,276.89	99.00771288	1,484,276.89	0.00	0.00	0.00
Long	NAC.Marketing.TL										
	NAC Marketing Term Loan	1,390,593.190	USD	1,183,602.03	85.11490194	1,183,602.03	85.11490194	1,183,602.03	0.00	0.00	0.00

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Long	National.EWP.TL													
	National EWP Term Loan	2,708,831.300	USD	2,708,831.30	100.000000000	2,708,831.30	100.000000000	2,708,831.30	0.00	0.00	0.00	0.00	0.00	0.00
Long	Nelson.TL													
	Nelson Pipeline Constructors, LLC Term Loan	1,924,429.850	USD	1,924,429.85	100.000000000	1,924,429.85	100.000000000	1,924,429.85	0.00	0.00	0.00	0.00	0.00	0.00
Long	New.Angus.Initial.TLA													
	New Angus Initial Term Loan A	1,274,507.400	USD	1,259,487.43	98.82150782	1,259,487.43	98.82150782	1,259,487.43	0.00	0.00	0.00	0.00	0.00	0.00
Long	New.Angus.TLA													
	New Angus LLC Term Loan A	495,175.070	USD	495,175.07	100.000000000	495,175.07	100.000000000	495,175.07	0.00	0.00	0.00	0.00	0.00	0.00
Long	Opera.TL													
	OPERA SOLUTIONS ITL	5,694,426.620	USD	5,688,404.34	99.89424256	5,688,404.34	99.89424256	5,688,404.34	0.00	0.00	0.00	0.00	0.00	0.00

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Long	PCS.Wireless.Add.TLA6										
	White Oak Asset Finance, LLC Incremental Tranche A Term Loan	1,164,130.70	USD	1,164,130.70	100.00000000	1,164,130.70	100.00000000	1,164,130.70	0.00	0.00	0.00
Long	PCS.Wireless.Add.TLB6										
	White Oak Asset Finance, LLC Incremental Tranche B Term Loan	388,043.57	USD	388,043.57	100.00000000	388,043.57	100.00000000	388,043.57	0.00	0.00	0.00
Long	PCS.Wireless.TLA										
	PCS Wireless LLC Term Loan A	10,989,610.50	USD	10,989,610.50	100.00000000	10,989,610.50	100.00000000	10,989,610.50	0.00	0.00	0.00
Long	PCS.Wireless.TLB										
	PCS Wireless LLC Term Loan B	3,663,203.50	USD	3,663,203.50	100.00000000	3,663,203.50	100.00000000	3,663,203.50	0.00	0.00	0.00
Long	Panasas.PA.TL6										
	Panasas Inc. Protective Advance 6	372,735.05	USD	372,735.05	100.00000000	372,735.05	100.00000000	372,735.05	0.00	0.00	0.00

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Long	Panasas.PA.TL7										
	Panasas Inc Protective Advance 7	187,422.070	USD	187,422.07	100.000000000	187,422.07	100.000000000	187,422.07	0.00	0.00	0.00
Long	Panasas.PA.TL8										
	Panasas SPA TL 8	2,576.560	USD	2,576.56	100.000000000	2,576.56	100.000000000	2,576.56	0.00	0.00	0.00
Long	Panasas.TLA										
	Panasas Inc. Term Loan A	524,569.180	USD	524,569.18	55.89654543	293,216.05	55.89654543	293,216.05	0.00	-231,353.13	0.00
Long	Panasas.TLB										
	Panasas Inc. Term Loan B	48,483.370	USD	48,483.37	100.000000000	48,483.37	100.000000000	48,483.37	0.00	0.00	0.00
Long	Panasas.TLB.2										
	PANASAS, INC. Term Loan B.2	234,081.200	USD	234,081.20	100.000000000	234,081.20	100.000000000	234,081.20	0.00	0.00	0.00

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Long	Panasas.TLC										
	Panasas Initial Term Loan C	157,721.880	USD	157,721.88	100.000000000	157,721.88	100.000000000	157,721.88	0.00	0.00	0.00
Long	Panasas.TLC3										
	Panasas Initial Term Loan C3	178,235.970	USD	178,235.97	100.000000000	178,235.97	100.000000000	178,235.97	0.00	0.00	0.00
Long	Ranger.TLA										
	Ranger Offshore Term Loan A	1,020,849.850	USD	1,020,849.85	100.000000000	1,020,849.85	100.000000000	1,020,849.85	0.00	0.00	0.00
Long	Ranger.TLB										
	Ranger Offshore Term Loan B	12,930,761.120	USD	12,930,761.12	100.000000000	12,930,761.12	100.000000000	12,930,761.12	0.00	0.00	0.00
Long	Red.Deer.TL										
	RED DEER HOLDINGS LLC Term Loan	1,314,217.000	USD	1,314,217.00	100.000000000	1,314,217.00	100.000000000	1,314,217.00	0.00	0.00	0.00

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Long	SS Equipment Adv.TL										
	SS Equipment Services Adv Term Loan	280,720,000	USD	280,720,000	46.61478698	46.61478698	130,857.03	0.00	-149,862.97	0.00	
Long	SS Equipment Adv.TL4										
	SS Equipment Advance Term Loan 4	400,000,000	USD	400,000,000	46.61478750	46.61478750	186,459.15	0.00	-213,540.85	0.00	
Long	SS Equipment Adv.TL5										
	SS Equipment Advance Term Loan 5	302,458,000	USD	302,458,000	46.61478619	46.61478619	140,990.15	0.00	-161,467.85	0.00	
Long	SS Equipment.TL										
	SS Equipment Services II LLC	2,581,408.120	USD	2,581,408.12	0.04720292	0.04720292	1,218.50	0.00	-2,580,189.62	0.00	
Long	Selling Source.TL										
	Selling Source Term Loan	10,697,872.390	USD	10,697,872.39	100.00000000	100.00000000	10,697,872.39	0.00	0.00	0.00	

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Long	Sigma.Electric.TLA1			1,802,193.06	98.10071719	1,802,193.06		1,802,193.06	0.00	0.00	0.00
	Sigma Electric Manufacturing Corporation	1,837,084.490	USD	1,802,193.06	98.10071719	1,802,193.06		1,802,193.06	0.00	0.00	0.00
Long	Sigma.Electric.TLA2			3,237,838.36	98.10071682	3,237,838.36		3,237,838.36	0.00	0.00	0.00
	Sixteen Emu S.a.r.l. Tranche A-2 Term Loan	3,300,524.670	USD	3,237,838.36	98.10071682	3,237,838.36		3,237,838.36	0.00	0.00	0.00
Long	Sonar.BL			2,886,850.00	100.00000000	2,886,850.00		2,886,850.00	0.00	0.00	0.00
	Sonar Entertainment Bridge Loan	2,886,850.000	USD	2,886,850.00	100.00000000	2,886,850.00		2,886,850.00	0.00	0.00	0.00
Long	Trienda.TL			4,891,226.00	100.00000000	4,891,226.00		4,891,226.00	0.00	0.00	0.00
	TRIENDA HOLDINGS, L.L.C., TERM LOAN	4,891,226.000	USD	4,891,226.00	100.00000000	4,891,226.00		4,891,226.00	0.00	0.00	0.00
Long	UPG.TLA			894,986.28	100.00000000	894,986.28		894,986.28	0.00	0.00	0.00
	UPG Company Term Loan	894,986.280	USD	894,986.28	100.00000000	894,986.28		894,986.28	0.00	0.00	0.00

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Long	Visual.Edge.TL										
	Visual Edge Technology, Inc. Tranche A Term Loan	2,662,990.130	USD	2,662,990.13	100,000,000,000	2,662,990.13	100,000,000,000	2,662,990.13	0.00	0.00	0.00
Long	Visual.Edge.TL2										
	Visual Edge Technology, Inc. Tranche B Term Loan	1,438,805.810	USD	1,438,805.81	100,000,000,000	1,438,805.81	100,000,000,000	1,438,805.81	0.00	0.00	0.00
Long	Visual.Edge.TL4										
	Visual Edge Technology, Inc. Tranche D Term Loan	638,058.070	USD	638,058.07	100,000,000,000	638,058.07	100,000,000,000	638,058.07	0.00	0.00	0.00
Long	Visual.Edge.TL5										
	Visual Edge Technology, Inc. Tranche E Term Loan	642,333.710	USD	642,333.71	100,000,000,000	642,333.71	100,000,000,000	642,333.71	0.00	0.00	0.00
Long	Visual.Edge.TL6										
	Visual Edge Technology, Inc. Tranche F Term Loan	593,785.390	USD	395,856.93	66,666,667,23	395,856.93	66,666,667,23	395,856.93	0.00	0.00	0.00

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Long	Voyager.5th.DD.TL										
	Voyager 5th Delayed Draw Term Loan	954,373.420	USD	916,388.12	96.01987029	916,388.12	96.01987029	916,388.12	0.00	0.00	0.00
Long	Voyager.ProtectiveAdv.TL										
	Voyager Protective Advance Term Loan	1,237,074.670	USD	1,187,837.47	96.01986839	1,187,837.47	96.01986839	1,187,837.47	0.00	0.00	0.00
Long	Voyager.TL										
	Voyager Term Loan	818,920.810	USD	786,326.69	96.01986913	786,326.69	96.01986913	786,326.69	0.00	0.00	0.00
Long	White.Oak.Finance.Adv.TL										
	WOAF - UGHS Protective Advance Term Loan	148,240.000	USD	148,240.00	100.00000000	148,240.00	100.00000000	148,240.00	0.00	0.00	0.00
Long	White.Oak.Finance.TL										
	White Oak Financing Term Loan	1,523,960.000	USD	1,523,960.00	0.00000000	0.00	0.00000000	0.00	0.00	-1,523,960.00	0.00

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				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)				
Long	Xicato.TLA										
	Xicato Term Loan A	4,144,828.350	USD	4,144,828.35	100.000000000	4,144,828.35	4,144,828.35	4,144,828.35	0.00	0.00	0.00
Long	Xicato.TLB										
	Xicato Term Loan B	336,636.490	USD	336,636.49	100.000000000	336,636.49	336,636.49	336,636.49	0.00	0.00	0.00
Long	Xicato.TLB.2										
	Xicato, INC.TL	335,722.560	USD	335,722.56	100.000000000	335,722.56	335,722.56	335,722.56	0.00	0.00	0.00
Long	Zealot.TL										
	Zealot Networks Inc Term Loan	2,218,981.150	USD	2,218,981.15	100.000000000	2,218,981.15	2,218,981.15	2,218,981.15	0.00	0.00	0.00
	Totals Term Loan (Base)			155,126,330.95		146,600,893.33			0.00	-8,525,437.62	
	Totals Term Loan (Local)			155,126,330.95		146,600,893.33			0.00	-8,525,437.62	
	Totals Loan (Base)			172,384,216.59		163,837,788.80			0.00	-8,546,427.79	

SEI Local Position Appraisal
White Oak Global Advisors, LLC - WCTPT

1213-1-00004

Period Start Date: 12/1/2016 12:00:00 AM
 Period End Date: 12/31/2016 11:59:59 PM
 Prior Knowledge Date: 1/4/2017 11:59:59 PM
 Knowledge Date: 1/25/2017 4:15:35 PM
 Accounting Calendar: 1213-1-00004
 Accounting Period: DEC312016

U.S. DOLLARS

Inventory State: AllAssetsAndPayables

Investment ID	Investment Description	Quantity	Currency (Local)	Amortized Cost (Base)		Market Price (Base)		Market Value (Base)	Unrealized FX G/L (Base)	Total Unrealized G/L (Base)
				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)			
Totals Loan (Local)				172,384,216.59	163,837,788.80				0.00	-8,546,427.79
Option										
Warrant										
Long	LDC STONE TL B WARRANTS			15,089.81	27,48623436			24,160.40	0.00	9,070.59
	LDC STONE TL B WARRANTS	879,000	USD	15,089.81	27,48623436			24,160.40	0.00	9,070.59
Long	OPERA SOLUTIONS ITL WARRANTS			6,676.76	0,00000000			0.00	0.00	-6,676.76
	OPERA SOLUTIONS ITL WARRANTS	67,808,000	USD	6,676.76	0,00000000			0.00	0.00	-6,676.76
Totals Warrant (Base)				21,766.57				24,160.40	0.00	2,393.83
Totals Warrant (Local)				21,766.57				24,160.40	0.00	2,393.83
Totals Option (Base)				21,766.57				24,160.40	0.00	2,393.83
Totals Option (Local)				21,766.57				24,160.40	0.00	2,393.83

SEI Local Position Appraisal
 White Oak Global Advisors, LLC - WCTPT

1213-1-00004

Period Start Date: 12/1/2016 12:00:00 AM
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U.S. DOLLARS

Inventory State: AllAssetsAndPayables

Investment ID	Investment Description	Quantity	Currency (Local)	Amortized Cost (Base)		Market Price (Base)		Market Value (Base)	Market Value (Local)	Unrealized FX G/L (Base)	Unrealized FX G/L (Local)	Total Unrealized G/L (Base)	Total Unrealized G/L (Local)	Original Face
				(Local)	(Base)	(Base)	(Local)							
Warrant														
Unlisted Warrant														
Long	FSH ACE TLA WARRANTS													
	FSH ACE TLA WARRANTS	936.790	USD	60,392.94	100.69099798	60,392.94	100.69099798	94,326.32	94,326.32	0.00	0.00	33,933.38	33,933.38	0.00
Long	LDC STONE TLC WARRANTS													
	LDC STONE TLC WARRANTS	879.000	USD	15,738.27	30.38477816	15,738.27	30.38477816	26,708.22	26,708.22	0.00	0.00	10,969.95	10,969.95	0.00
Long	NEW ANGUS INITIAL DRAW TLA WARRANTS													
	NEW ANGUS INITIAL DRAW TLA WARRANTS	1,428.710	USD	21,573.49	24.00000000	21,573.49	24.00000000	34,289.04	34,289.04	0.00	0.00	12,715.55	12,715.55	0.00
Long	RANGER WARRANT													
	RANGER WARRANT	1,619.580	USD	0.00	6.10000123	0.00	6.10000123	9,879.44	9,879.44	0.00	0.00	9,879.44	9,879.44	0.00

SEI Local Position Appraisal
White Oak Global Advisors, LLC - WCTPT

1213-1-00004

Period Start Date: 12/1/2016 12:00:00 AM
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U.S. DOLLARS

Inventory State: AllAssetsAndPayables

Investment ID	Investment Description	Quantity	Currency (Local)	Amortized Cost (Base)		Market Price (Base)		Market Value (Base)	Market Value (Local)	Unrealized FX G/L (Base)	Unrealized FX G/L (Local)	Total Unrealized G/L (Base)	Total Unrealized G/L (Local)	Original Face
				Amortized Cost (Local)	Market Price (Local)	Market Price (Local)	Market Value (Local)							
Long	SA EXPLORATION WARRANTS	1.000	USD	64,611.98	0.00000000	0.00	0.00	0.00	0.00	0.00	0.00	-64,611.98	-64,611.98	0.00
Long	SURFAIR WARRANT ADDITIONAL	25,057.670	USD	0.00	0.70821549	17,746.23	17,746.23	0.00	0.00	0.00	0.00	17,746.23	17,746.23	0.00
Long	SURFAIR WARRANTS 2ND DDTL	23,714.540	USD	15,804.28	0.70821530	16,795.00	16,795.00	0.00	0.00	0.00	0.00	990.72	990.72	0.00
	SURFAIR WARRANT OCTOBER 2015 DD		USD	15,804.28	0.70821530	16,795.00	16,795.00	0.00	0.00	0.00	0.00	990.72	990.72	0.00
Long	SURFAIR WARRANTS A	21,959,000	USD	7,246.58	0.70468919	15,474.27	15,474.27	0.00	0.00	0.00	0.00	8,227.69	8,227.69	0.00
	SURF AIRLINES TRANCHE A WARRANTS		USD	7,246.58	0.70468919	15,474.27	15,474.27	0.00	0.00	0.00	0.00	8,227.69	8,227.69	0.00
Long	SURFAIR WARRANTS B	33,724,000	USD	11,129.05	0.70468924	23,764.94	23,764.94	0.00	0.00	0.00	0.00	12,635.89	12,635.89	0.00
	SURF AIRLINES TRANCHE B WARRANTS		USD	11,129.05	0.70468924	23,764.94	23,764.94	0.00	0.00	0.00	0.00	12,635.89	12,635.89	0.00

SEI Local Position Appraisal
 White Oak Global Advisors, LLC - WCTPT

1213-1-00004

Period Start Date: 12/1/2016 12:00:00 AM
 Period End Date: 12/31/2016 11:59:59 PM
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 Accounting Calendar: 1213-1-00004
 Accounting Period: DEC312016

U.S. DOLLARS

Inventory State: AllAssetsAndPayables

Investment ID	Investment Description	Quantity	Amortized Cost (Base)	Market Price (Base)	Market Value (Base)	Unrealized FX G/L (Base)	Total Unrealized G/L (Base)	Original Face
			Amortized Cost (Local)	Market Price (Local)	Market Value (Local)	Unrealized FX G/L (Local)	Total Unrealized G/L (Local)	
Long	SURFAIR WARRANTS DDTL		30,441.64	0.70821549	16,406.86	0.00	-14,034.78	0.00
	SURF AIRLINES WARRANTS FOR DDTL	23,166.480	30,441.64	0.70821549	16,406.86	0.00	-14,034.78	0.00
	Totals Unlisted Warrant (Base)		226,938.23		255,390.32	0.00	28,452.09	
	Totals Unlisted Warrant (Local)		226,938.23		255,390.32	0.00	28,452.09	
	Totals Warrant (Base)		226,938.23		255,390.32	0.00	28,452.09	
	Totals Warrant (Local)		226,938.23		255,390.32	0.00	28,452.09	

Subtotal	180,750,164	177,423,307
Cash	14,125,843	14,125,843
Allowance for loan portfolio	-	(4,071,224)
	194,876,007	187,477,926

Appendix XX

UBS Holdings No. 260 LLC

<u>Identity of issue, borrower, lessor or similar party</u>				
	<u>Property ID</u>	<u>Asset type</u>	<u>Cost</u>	<u>Current Value</u>
(a)	(b)	(c)	(d)	(e)
	A -12	Ann Arbor, MI	Real Estate	31,000,000
	B -29	Rochester, MI	Real Estate	62,200,000
	C-38	Delray Beach, FL	Real Estate	50,700,000
	D-39	Cincinnati, OH	Real Estate	38,700,000
	E-40	New York, NY	Real Estate	123,000,000
	F-45	Naperville, IL	Real Estate	54,700,000
	G-48	Arlington, VA	Real Estate	64,683,213
	H-50	N. Reading, MA	Real Estate	115,566,205
	I-54	Orlando, FL	Real Estate	77,400,000
	J-56	Houston, TX	Real Estate	60,000,000
	K-58	Phoenix, AZ	Real Estate	48,400,000
	L-37	Tampa, FL	Real Estate	31,920,000
	M-22	Haslet, TX	Real Estate	13,607,300
	N-23	Romeoville, IL	Real Estate	21,500,000
	O-46	Lathrop, CA	Real Estate	37,600,000
	P-49	Rogers, MN	Real Estate	32,824,538
	Q-51	Woodridge, IL	Real Estate	34,600,000
	R-52	McCook, IL	Real Estate	26,000,000
	S-55	Gastonia, NC	Real Estate	26,700,000
	T-28	Westmont, IL	Real Estate	28,051,670
	U-30	Vienna, VA	Real Estate	43,766,000
	V-31	Westmont, IL	Real Estate	11,792,211
	W-33	Seattle, WA	Real Estate	40,300,000
	X-43	Alpharetta, GA	Real Estate	118,801,612
	Y-53	Santa Ana, CA	Real Estate	87,900,000
	Z-03	Campbell, CA	Real Estate	101,091,817
	AA-34	Walnut Creek, CA	Real Estate	98,400,000
	BB-41	Los Angeles, CA	Real Estate	72,324,177
	CC-57	Madison, WI	Real Estate	34,853,000
	Total Real Estate		Cost	<u>\$1,588,381,744</u>
			1,177,057,144	
	Cash and Cash Equivalents		6,596,405	6,596,405
	Other Net Assets		(351,034,323)	(348,634,323)
			<u>\$ 832,619,226</u>	<u>\$ 1,246,343,826</u>

Appendix XXI

Mellon Capital Management

(a) Identity of issue, borrower, lessor or similar party (b)	Description of investment including maturity date, rate of interest, collateral par, or maturity value (c)	Cost (d)	Current value (e)
Cash and cash equivalents	Cash and cash equivalents	\$ 5	\$ 5
EB Daily Valued Stock Index Fund	Common/commingled fund	3,270,242,818	4,726,550,258
EB Daily Valued Market Completion Fund	Common/commingled fund	995,864,586	1,575,457,964
EB DV ACWI ex US Fund	Common/commingled fund	3,086,309,041	3,060,651,397
Total Portfolio		<u>\$ 7,352,416,450</u>	<u>\$ 9,362,659,624</u>

Appendix XXII

Invesco Common Commingled Funds

(a) Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral par, or maturity value	Cost (d)	Current value (e)
Invesco Balanced Risk Allocation	Common/Commingled Funds	\$ 450,011,059	\$ 749,735,985
Invesco International Growth Equity Trust	Common/Commingled Funds	300,000,000	272,755,102
Total Portfolio		\$ 750,011,059	\$ 1,022,491,087

Appendix XXIII

Limited Partnerships and Other Private Equity

(a)	(b)	(c)	(d)	(e)
Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral par, or maturity value	Cost	Current value	
	Audax Senior Debt (WCTPT), LLC	Other private equity	121,249,967	121,196,533
	Home Partners of America	Other private equity	96,250,000	111,388,889
	PEG U.S. Corporate Finance Institutional Investors IV, LLC	Other private equity	55,458,225	79,736,825
	PEG U.S. Corporate Finance Institutional Investors V, LLC	Other private equity	35,068,844	38,000,289
	PEG Venture Capital Institutional Investors IV, LLC	Other private equity	12,053,820	16,359,241
	PEG Venture Capital Institutional Investors V, LLC	Other private equity	9,144,128	10,514,659
	MacKay Shields Defensive Bond Arbitrage Fund. Ltd.	Other private equity	27,000,000	27,485,616
	New Growth, LLC	Other private equity	471,297,601	561,709,403
	Perella Weinberg Partners ABV Opportunity Offshore Fund III A, L.P.	Other private equity	180,211,959	179,937,332
	Waterfall Victoria ERISA Fund, Ltd.	Other private equity	73,426,949	84,910,035
	Western Farmland, LLC	Other private equity	155,478,501	176,415,413
	Sutherland OP Holdings, Ltd.	Equity	13,597,617	10,886,188
	Sutherland REIT Holdings, L.P.	Equity	65,992,618	52,833,375
	Audax PE Fund	Limited partnership	8,009,875	12,955,766
	BlackRock Vesey Street Fund IV	Limited partnership	50,724,936	52,354,820
	Centerbridge Capital Partners II, L.P.	Limited partnership	90,059,036	82,908,298
	Centerbridge Capital Partners III, L.P.	Limited partnership	29,007,168	38,135,954
	Crescent Mezzanine Partners VIB, L.P.	Limited partnership	49,857,482	49,331,431
	EIG Energy Fund XV-A, L.P.	Limited partnership	107,477,033	91,473,536
	EIG Energy Fund XVI, L.P.	Limited partnership	73,575,659	80,299,624
	EnCap Energy Capital Fund VIII, L.P.	Limited partnership	119,264,970	81,301,661
	EnCap Energy Capital Fund IX, L.P.	Limited partnership	114,523,811	130,943,559
	EnCap Energy Capital Fund X, L.P.	Limited partnership	38,133,611	55,214,429
	EnerVest Energy Institutional Fund XII-C, L.P.	Limited partnership	30,555,072	2,250,915
	EnerVest Energy Institutional Fund XIII-C, L.P.	Limited partnership	(1,477,584)	(1,477,584)
	EnerVest Energy Institutional Fund XIV-A, L.P.	Limited partnership	110,539,334	110,539,334
	EnTrust Activist Managers, L.P.	Limited partnership	133,914,190	191,961,509
	Genstar Capital Partners VI, L.P.	Limited partnership	55,972,693	82,304,968
	Genstar Capital Partners VII, L.P.	Limited partnership	36,439,934	51,636,968
	G.I. Partners Fund IV, L.P.	Limited partnership	41,722,951	60,188,166
	GoldPoint Partners Select Manager Fund III, L.P.	Limited partnership	21,819,877	23,746,859
	Greenbriar Equity Fund III, L.P.	Limited partnership	59,922,831	82,240,809
	Hamilton Lane Capital Opportunities Fund LP	Limited partnership	43,141,350	47,172,720
	HarbourVest Dover Street VII LP	Limited partnership	34,604,944	28,554,784
	HarbourVest Dover Street VIII LP	Limited partnership	56,916,149	71,517,766
	IFM Global Infrastructure Fund L.P.	Limited partnership	399,111,834	558,103,386
	Innovatus Flagship Fund I, L.P.	Limited partnership	(1,009,329)	(1,009,329)
	JP Morgan Infrastructure Fund ERISA, LP	Limited partnership	258,444,036	382,030,858
	Landmark Equity Partners XIII, L.P.	Limited partnership	18,151,644	14,789,001
	Landmark Equity Partners XIV, L.P.	Limited partnership	46,585,641	40,045,280
	Lone Star Fund VII (U.S.), L.P.	Limited partnership	5,037,582	13,939,933
	Lone Star Fund VIII (U.S.), L.P.	Limited partnership	73,674,402	68,434,223
	Lone Star Fund IX (U.S.), L.P.	Limited partnership	80,028,701	109,499,620
	Lone Star Fund X (U.S.), L.P.	Limited partnership	(547,280)	(547,280)
	Lone Star Real Estate Fund III (U.S.), L.P.	Limited partnership	60,124,271	73,716,382
	Lone Star Real Estate Fund IV (U.S.), L.P.	Limited partnership	56,001,081	52,850,319
	Lone Star Residential Mortgage Fund I (U.S.), L.P.	Limited partnership	642,401	736,708
	MacKay Shields High Yield Active Core Fund, L.P.	Limited partnership	25,000,081	26,769,296
	MC Credit Fund I, L.P.	Limited partnership	29,193,365	29,242,874
	Monarch Capital Partners III, L.P.	Limited partnership	37,360,613	39,327,451
	Monarch Capital Partners II Offshore, L.P.	Limited partnership	3,256,617	2,663,887
	Monarch Capital Partners III Offshore, L.P.	Limited partnership	59,830,829	62,138,079
	Monarch Debt Recovery Fund, L.P.	Limited partnership	49,259,549	53,147,490
	NYLCAP Mezzanine Partners III Parallel Fund, L.P.	Limited partnership	61,403,874	69,243,075
	NYLCAP Select Manager Fund II, L.P.	Limited partnership	42,071,926	49,444,799
	Oaktree Enhanced Income Fund (Parallel), L.P.	Limited partnership	98,248,735	95,651,939
	Oaktree Enhanced Income Fund II (Parallel), L.P.	Limited partnership	101,367,888	98,010,819
	Oaktree Enhanced Income Fund III (Parallel), L.P.	Limited partnership	45,842,095	48,721,419
	Oaktree Special Situations Fund, L.P.	Limited partnership	11,146,642	11,903,887
	Pantheon Global Secondary Fund IV, L.P.	Limited partnership	24,549,593	39,484,016
	Pantheon USA Fund VIII, LP	Limited partnership	71,127,107	87,005,756
	Partners Group ECTPT Emerging Markets 2011, L.P.	Limited partnership	64,258,167	74,619,070
	Partners Group Secondary 2008, L.P.	Limited partnership	24,546,927	23,501,813
	Pomona Capital VII, L.P.	Limited partnership	6,264,877	12,694,733
	Pomona Capital VIII, L.P.	Limited partnership	13,788,970	38,673,498
	Selene Residential Mortgage Opportunity Fund II, L.P.	Limited partnership	32,402,469	52,363,145
	TA Subordinated Debt Fund IV, L.P.	Limited partnership	10,599,536	10,574,730
	Thoma Bravo Fund XII, L.P.	Limited partnership	30,665,792	30,261,044
	Trilantic Capital Partners V (North America) L.P.	Limited partnership	59,469,419	75,809,198
	UBS International Infrastructure Fund	Limited partnership	235,335,718	233,881,119
	WCTPT Choice L.P.	Limited partnership	106,938,042	160,819,277
	WP Global COREalpha Private Equity Partners II, LP	Limited partnership	22,486,196	42,883,947
	WP Global COREalpha Private Equity Partners III, LP	Limited partnership	27,029,925	50,847,406
	WP Global COREalpha Private Equity Partners IV, LP	Limited partnership	21,938,963	25,470,792
	WP Global COREalpha Private Equity Partners V, LP	Limited partnership	6,154,376	6,905,337
	WP Global COREalpha Private Equity Partners Co-Investment IV	Limited partnership	8,158,205	11,174,561
	Yucaipa American Alliance Fund I, LP	Limited partnership	36,444,648	18,821,586
	Yucaipa American Alliance Fund II, LP	Limited partnership	61,113,207	99,787,423
	Total Portfolio		\$ 5,044,434,886	\$ 5,891,362,657

Appendix XXIV

Collateral Held For Securities on Loan

(a) Identity of issue, borrower, lessor or similar party	(b) Description of investment including maturity date, rate of interest, collateral par, or maturity value	(c) Cost	(d) Current value
Dryden Core Short-Term Bond Account ASL ERISA Global Securities Lending Pool	Pooled account Pooled account	\$ 2,070,003,865 729,857,257	\$ 1,958,180,189 730,142,275
	Total Portfolio	\$ 2,799,861,122	\$ 2,688,322,464

Western Conference of Teamsters Pension Plan
Supplemental Schedule
Form 5500 - Schedule H - Line 4j
Schedule of Reportable Transactions
December 31, 2016
EIN: 91-6145047
Plan Number: 001

Identity of party involved	Description of asset	Purchase price	Selling price	Cost of asset	Current value of asset on transaction date	Net gain or (loss)
State Street Bank & Trust Short Term Inv. Fund	Short Term Investment Fund	\$ 1,943,116,600		\$ 1,943,116,600	\$ 1,943,116,600	
State Street Bank & Trust Short Term Inv. Fund	Short Term Investment Fund		\$ 1,861,046,466	\$ 1,861,046,466	\$ 1,861,046,466	-
Prudential Insurance Co Temporary Investment Acct	Pooled Separate Account	\$ 3,979,204,302		\$ 3,979,204,302	\$ 3,979,204,302	
Prudential Insurance Co Temporary Investment Acct	Pooled Separate Account		\$ 3,748,049,685	\$ 3,748,049,685	\$ 3,748,049,685	-
EB Temporary Investment Fund	Common Collective Fund	\$ 2,472,565,123		\$ 2,472,565,123	\$ 2,472,565,123	
EB Temporary Investment Fund	Common Collective Fund		\$ 2,494,376,874	\$ 2,494,376,874	\$ 2,494,376,874	-

Attachment to 2016 Form 5500
Schedule R, line 13e - Information on Contribution Rates and Base Units

Plan Name WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN **EIN:** 91-6145047
Plan Sponsor's Name WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND BOARD OF TRUSTEES

Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>0.10</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>2.77</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>4.15</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>4.77</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>5.40</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>8.36</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>8.46</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>8.68</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>8.87</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>9.02</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>9.063</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>9.21</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>9.25</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>9.33</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>9.477</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>9.54</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>9.68</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>9.73</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>9.85</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>9.91</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>9.95</u>

Attachment to 2016 Form 5500
Schedule R, line 13e - Information on Contribution Rates and Base Units

Plan Name WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN **EIN:** 91-6145047
Plan Sponsor's Name WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND BOARD OF TRUSTEES

Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>10.077</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>10.10</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>10.117</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>10.15</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>10.32</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>10.39</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>10.45</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>10.46</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>10.55</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>10.61</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>11.05</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>11.10</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>11.30</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>11.50</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>11.80</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>11.83</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input checked="" type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	<u>11.85</u>
Contribution rate (in dollars and cents)	
Base unit measure: <input type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	
Contribution rate (in dollars and cents)	
Base unit measure: <input type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	
Contribution rate (in dollars and cents)	
Base unit measure: <input type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	
Contribution rate (in dollars and cents)	
Base unit measure: <input type="checkbox"/> Hourly <input type="checkbox"/> Weekly <input type="checkbox"/> Unit of production <input type="checkbox"/> Other (specify):	